

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**INTERIM REPORT AND UNAUDITED FINANCIAL STATEMENTS**

**FOR THE SIX MONTHS ENDED 30 JUNE 2024**

# NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND

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**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**  
**MANAGEMENT AND OTHER INFORMATION**

<b>Manager</b>	Northern Trust Fund Managers (Ireland) Limited Georges Court, 54-62 Townsend Street Dublin 2, D02 R156 Ireland	
<b>Directors of the Manager</b>	Ms Claire Cawley <sup>1</sup> (Chairperson) Mr Ton Daniels <sup>1</sup> Mr Bimal Shah* Mr Feargal Dempsey <sup>1</sup> Mr Alan Keating**	Irish Resident Dutch Resident UK Resident Irish Resident Irish Resident
<b>Investment Manager and Distributor</b>	Northern Trust Global Investments Limited 50 Bank Street Canary Wharf London, E14 5NT United Kingdom	
<b>Depository</b>	Northern Trust Fiduciary Services (Ireland) Limited Georges Court, 54-62 Townsend Street Dublin 2, D02 R156 Ireland	
<b>Administrator</b>	Northern Trust International Fund Administration Services (Ireland) Limited Georges Court, 54-62 Townsend Street Dublin 2, D02 R156 Ireland	
<b>Independent Auditor</b>	KPMG Chartered Accountants and Statutory Audit Firm 1 Harbourmaster Place International Financial Services Centre Dublin 1, D01 F6F5 Ireland	
<b>Legal Advisor</b>	Matheson LLP Solicitors 70 Sir John Rogerson's Quay Dublin 2, D02 PR50 Ireland	
<b>Secretary of the Manager***</b>	Matsack Trust Limited 70 Sir John Rogerson's Quay Dublin 2, D02 R296 Ireland	
<b>Registered Office</b>	Georges Court 54-62 Townsend Street Dublin 2, D02 R156 Ireland	

\*Non-Executive Director

\*\*Executive Director

\*\*\*Change of Secretary of the Manager to Matsack Trust Limited effective 1 January 2024. See Note 12 Significant Events during the Period.

<sup>1</sup>Independent Non-Executive Directors

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD EQUITY INDEX FUND**

**INVESTMENT REVIEW**

*For the six months ended 30 June 2024*

**Launch Date**

10 November 2010

**Sub-Fund Size**

US\$0.97 billion

**Benchmark**

MSCI World Index

**Sub-Fund Review**

Since inception, the Sub-Fund has outperformed the benchmark index by 27 bps p.a. and returned 10.59%\* p.a. while the benchmark returned 10.32% p.a. In the first half of the year, the Sub-Fund outperformed the benchmark index by 11 bps and returned 11.84%\* against a benchmark return of 11.75%. The one year ex-post tracking error as of 30 June 2024 is 0.03%. During the period, the Sub-Fund experienced net outflows of US\$102.05 million.

MSCI implemented changes to their series of indices end of February 2024. For MSCI World, there were 7 additions to and 20 deletions from the index. One-way index turnover was 0.60%.

MSCI implemented changes to their series of indices end of May 2024. For MSCI World, there were 10 additions to and 45 deletions from the index. One-way index turnover was 0.71%.

The index changes were carefully traded to minimise cost and deviation from the benchmark and were used as an opportunity to equitise some of the futures exposure.

\*Performance shown is at Sub-Fund level and gross of all fees and expenses.

**Sustainable Finance Disclosure Regulation (“SFDR”)**

Northern Trust World Equity Index Fund is classified as an Article 6 fund under EU Sustainable Finance Disclosure Regulation and does not have as its objective sustainable investment, nor does it promote environmental and/or social characteristics. As a result, the Sub-Fund does not fall within scope of sustainability-related disclosure rules set out in Article 8 or 9 of SFDR.

**Northern Trust Global Investments Limited**

**Investment Manager**

**July 2024**

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST EUROPE CUSTOM ESG EQUITY INDEX FUND**

**INVESTMENT REVIEW**

*For the six months ended 30 June 2024*

**Launch Date**

20 April 2012

**Sub-Fund Size**

€0.92 billion

**Benchmark**

MSCI Europe Custom ESG Index

**Sub-Fund Review**

Since inception, the Sub-Fund outperformed the benchmark index by 40 bps p.a. and returned 8.32%\* p.a. while the benchmark has returned 7.92% p.a. In the first half of the year, the Sub-Fund outperformed the benchmark index by 22 bps and returned 8.93%\* against a benchmark return of 8.71%. The one year ex-post tracking error as of 30 June 2024 is 0.17%. During the period, the Sub-Fund experienced net outflows of €125.84 million.

MSCI implemented changes to their series of indices end of February 2024. For MSCI Europe, there was 1 addition to and 4 deletions from the index. One-way index turnover was 0.57%.

MSCI implemented changes to their series of indices end of May 2024. For MSCI Europe, there were 4 additions to and 6 deletions from the index. One-way index turnover was 0.98%.

The index changes were carefully traded to minimise cost and deviation from the benchmark and were used as an opportunity to equitise some of the futures exposure.

\*Performance shown is at Sub-Fund level and gross of all fees and expenses.

**Sustainable Finance Disclosure Regulation (“SFDR”)**

Northern Trust Europe Custom ESG Equity Index Fund is classified as an Article 8 fund under EU Sustainable Finance Disclosure Regulation and promotes environmental and/or social characteristics and is therefore subject to the sustainability-related disclosure rules set out in Article 8 of the SFDR. In accordance with Article 11 of the SFDR, further information about the environmental and/or social characteristics of the Sub-Funds of Northern Trust UCITS Common Contractual Fund are set out from page 472 of the annual financial statements where completed template periodic disclosure annex, as prescribed under Commission Delegated Regulation (EU) 2022/1288 (as amended), in respect of each Article 8 fund is included.

**Northern Trust Global Investments Limited**

**Investment Manager**

**July 2024**

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND**

**INVESTMENT REVIEW**

*For the six months ended 30 June 2024*

**Launch Date**

9 December 2013

**Sub-Fund Size**

US\$13.17 billion

**Benchmark**

MSCI World Custom ESG Index

**Sub-Fund Review**

Since inception, the Sub-Fund outperformed the benchmark index by 32 bps p.a. and returned 10.10%\* p.a. while the benchmark has returned 9.78% p.a. In the first half of the year, the Sub-Fund outperformed the benchmark index by 15 bps and returned 12.05%\* against a benchmark return of 11.90%. The one year ex-post tracking error as of 30 June 2024 is 0.03%. During the period, the Sub-Fund experienced inflows of US\$80.10 million.

MSCI implemented changes to their series of indices end of February 2024. For MSCI World, there were 7 additions to and 20 deletions from the index. One-way index turnover was 0.60%.

MSCI implemented changes to their series of indices end of May 2024. For MSCI World, there were 10 additions to and 45 deletions from the index. One-way index turnover was 0.71%.

The index changes were carefully traded to minimise cost and deviation from the benchmark and were used as an opportunity to equitise some of the futures exposure.

\*Performance shown is at Sub-Fund level and gross of all fees and expenses.

**Sustainable Finance Disclosure Regulation (“SFDR”)**

Northern Trust World Custom ESG Equity Index Fund is classified as an Article 8 fund under EU Sustainable Finance Disclosure Regulation and promotes environmental and/or social characteristics and is therefore subject to the sustainability-related disclosure rules set out in Article 8 of the SFDR. In accordance with Article 11 of the SFDR, further information about the environmental and/or social characteristics of the Sub-Funds of Northern Trust UCITS Common Contractual Fund are set out from page 472 of the annual financial statements where completed template periodic disclosure annex, as prescribed under Commission Delegated Regulation (EU) 2022/1288 (as amended), in respect of each Article 8 fund is included.

**Northern Trust Global Investments Limited**

**Investment Manager**

**July 2024**

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EUR HEDGED EQUITY INDEX FUND**

**INVESTMENT REVIEW**

*For the six months ended 30 June 2024*

**Launch Date**

1 April 2014

**Sub-Fund Size**

€2.77 billion

**Benchmark**

MSCI World Custom ESG 100% Hedged to EUR Index

**Sub-Fund Review**

Since inception, the Sub-Fund outperformed the benchmark index by 39 bps p.a. and returned 9.59%\* p.a. while the benchmark has returned 9.20% p.a. In the first half of the year, the Sub-Fund outperformed the benchmark index by 18 bps and returned 13.31%\* against a benchmark return of 13.13%. The one year ex-post tracking error as of 30 June 2024 is 0.03%. During the period, the Sub-Fund experienced net outflows of €187.43 million.

MSCI implemented changes to their series of indices end of February 2024. For MSCI World, there were 7 additions to and 20 deletions from the index. One-way index turnover was 0.60%.

MSCI implemented changes to their series of indices end of May 2024. For MSCI World, there were 10 additions to and 45 deletions from the index. One-way index turnover was 0.71%.

The index changes were carefully traded to minimise cost and deviation from the benchmark and were used as an opportunity to equitise some of the futures exposure.

\*Performance shown is at Sub-Fund level and gross of all fees and expenses.

**Sustainable Finance Disclosure Regulation (“SFDR”)**

Northern Trust World Custom ESG EUR Hedged Equity Index Fund is classified as an Article 8 fund under EU Sustainable Finance Disclosure Regulation and promotes environmental and/or social characteristics and is therefore subject to the sustainability-related disclosure rules set out in Article 8 of the SFDR. In accordance with Article 11 of the SFDR, further information about the environmental and/or social characteristics of the Sub-Funds of Northern Trust UCITS Common Contractual Fund are set out from page 472 of the annual financial statements where completed template periodic disclosure annex, as prescribed under Commission Delegated Regulation (EU) 2022/1288 (as amended), in respect of each Article 8 fund is included.

**Northern Trust Global Investments Limited**

**Investment Manager**

**July 2024**



**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST EUROPE VALUE ESG FUND**

**INVESTMENT REVIEW**

*For the six months ended 30 June 2024*

**Launch Date**

13 November 2018

**Sub-Fund Size**

€0.02 billion

**Reference Index**

MSCI Europe Index

**Sub-Fund Review**

Since inception, the Sub-Fund outperformed the reference index by 23 bps p.a. and returned 9.16%\* p.a. while the reference index returned 8.93% p.a. In the first half of the year, the Sub-Fund underperformed the reference index by 51 bps and returned 8.54%\* against a reference index return of 9.05%. The one year ex-post tracking error as of 30 June 2024 is 1.85%. During the period, the Sub-Fund experienced outflows of €7.30 million.

The European market posted solid returns in the six month period ending 30 June 2024. Improving inflation data allowed the ECB to cut rates for the first time since embarking on a tightening cycle in 2022. In addition, steady improvement in Purchasing Managers' Index ("PMI") data bolstered investor sentiment. Information Technology and Health Care were the best performing sectors. Consumer Discretionary and Real Estate were the worst performing segments of the market.

During the period, the Sub-Fund performed in line with the MSCI Europe reference index. By design, sector, country and currency allocation had a minimal effect on relative performance. High Value (inexpensive) names underperformed Low Value (expensive) names during the period. Overall allocation effect from Value detracted from performance. Within value, exposure to higher quality and higher momentum added to relative returns. ESG stocks detracted from relative returns. Stock selection added to performance in the Financials and Communication Services sectors. Stock selection detracted from performance in the Industrials and Materials sectors.

\*Performance shown is at Sub-Fund level and gross of all fees and expenses.

**Sustainable Finance Disclosure Regulation ("SFDR")**

Northern Trust Europe Value ESG Fund is classified as an Article 8 fund under EU Sustainable Finance Disclosure Regulation and promotes environmental and/or social characteristics and is therefore subject to the sustainability-related disclosure rules set out in Article 8 of the SFDR. In accordance with Article 11 of the SFDR, further information about the environmental and/or social characteristics of the Sub-Funds of Northern Trust UCITS Common Contractual Fund are set out from page 472 of the annual financial statements where completed template periodic disclosure annex, as prescribed under Commission Delegated Regulation (EU) 2022/1288 (as amended), in respect of each Article 8 fund is included.

**Northern Trust Global Investments Limited**  
**Investment Manager**  
**July 2024**

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST DEVELOPED REAL ESTATE INDEX FUND**

**INVESTMENT REVIEW**

*For the six months ended 30 June 2024*

**Launch Date**

30 January 2015

**Sub-Fund Size**

US\$0.24 billion

**Benchmark**

FTSE EPRA/NAREIT Developed Index

**Sub-Fund Review**

Since inception, the Sub-Fund outperformed the benchmark index by 92 bps p.a. and returned 2.27%\* p.a. while the benchmark returned 1.34% p.a. In the first half of the year, the Sub-Fund outperformed the benchmark index by 53 bps and returned -3.17%\* against a benchmark return of -3.70%. The one year ex-post tracking error as of 30 June 2024 is 0.17%. During the period, the Sub-Fund experienced net outflows of US\$67.65 million.

The Federal Reserve ("Fed") voted to hold interest rates steady at its current level through the first half of the year. The Bank struck a hawkish stance in its June meeting and retained rates at its current level of 5.25% to 5.50% for the seventh straight meeting. In the first quarter, the Fed indicated that while the timing remains uncertain, it still expects to make three rate cuts by the end of the period, despite inflationary pressures, down from the seven expected at the end of 2023. However, in June, the Central Bank revised its outlook to one rate cut in its projection for 2024. The Federal Open Market Committee ("FOMC") minutes noted that the Bank would need to see more data points in the near future that inflation is progressing towards its 2.00% goal till further confidence is gained to make any reductions in interest rates. In April, the Central Bank noted that the balance sheet runoff pace would be reduced, with only US\$25 billion in Treasury bonds to be rolled off, compared to US\$60 billion per month. In addition, the policymakers sharply upgraded their outlook for U.S. growth to 2.10% in March from 1.40% in December. Meanwhile, the Biden administration announced that it would be cancelling US\$1.2 billion of student debt for over 150 thousand students.

On the economic front, the U.S. economy grew 1.40% (year-over-year (y/y)) in the first quarter of 2024, slightly higher than 1.30% in the second estimate and at its lowest pace since the contractions in early 2022. Gross Domestic Product ("GDP") was 3.40% y/y in the fourth quarter of 2023. Inflation cooled in May, slowing unexpectedly to 3.30% y/y, down from 3.40% y/y in April. While prices remained above the Fed's 2.00% target, the slowing inflation was a welcome sign to policy makers. Meanwhile, continuing its declining trend, the U.S. Institute for Supply Management ("ISM") manufacturing Purchasing Managers' Index ("PMI") regressed further in June, falling to 48.50 from 48.70 in May as demand continues to remain subdued. The U.S. services PMI also entered contractionary territory, falling to 48.80 in June from 53.80 in May, and missing the market expectation by a large margin. This was the services PMI's first contraction in over 4 years.

\*Performance shown is at Sub-Fund level and gross of all fees and expenses.

**Sustainable Finance Disclosure Regulation ("SFDR")**

Northern Trust Developed Real Estate Index Fund is classified as an Article 6 fund under EU Sustainable Finance Disclosure Regulation and does not have as its objective sustainable investment, nor does it promote environmental and/or social characteristics. As a result, the Sub-Fund does not fall within scope of sustainability-related disclosure rules set out in Article 8 or 9 of SFDR.

**Northern Trust Global Investments Limited**

**Investment Manager**

**July 2024**

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST NORTH AMERICA CUSTOM ESG EQUITY INDEX FUND**

**INVESTMENT REVIEW**

*For the six months ended 30 June 2024*

**Launch Date**

21 December 2015

**Sub-Fund Size**

US\$1.78 billion

**Benchmark**

MSCI North America Custom ESG Index

**Sub-Fund Review**

Since inception, the Sub-Fund has outperformed the benchmark index by 30 bps p.a. and returned 14.22%\* p.a. while the benchmark has returned 13.92% p.a. In the first half of the year, the Sub-Fund outperformed the benchmark index by 10 bps and returned 14.38%\* against a benchmark return of 14.28%. The one year ex-post tracking error as of 30 June 2024 is 0.02%. During the period, the Sub-Fund experienced net inflows of US\$269.85 million.

MSCI implemented changes to their series of indices end of February 2024. For MSCI North America, there were 4 additions to and 3 deletions from the index. One-way index turnover was 0.57%.

MSCI implemented changes to their series of indices end of May 2024. For MSCI North America, there were 4 additions to and 15 deletions from the index. One-way index turnover was 0.59%.

The index changes were carefully traded to minimise cost and deviation from the benchmark and were used as an opportunity to equitise some of the futures exposure.

\*Performance shown is at Sub-Fund level and gross of all fees and expenses.

**Sustainable Finance Disclosure Regulation (“SFDR”)**

Northern Trust North America Custom ESG Equity Index Fund is classified as an Article 8 fund under EU Sustainable Finance Disclosure Regulation and promotes environmental and/or social characteristics and is therefore subject to the sustainability-related disclosure rules set out in Article 8 of the SFDR. In accordance with Article 11 of the SFDR, further information about the environmental and/or social characteristics of the Sub-Funds of Northern Trust UCITS Common Contractual Fund are set out from page 472 of the annual financial statements where completed template periodic disclosure annex, as prescribed under Commission Delegated Regulation (EU) 2022/1288 (as amended), in respect of each Article 8 fund is included.

**Northern Trust Global Investments Limited**

**Investment Manager**

**July 2024**

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD ESG LEADERS EQUITY INDEX FUND**

**INVESTMENT REVIEW**

*For the six months ended 30 June 2024*

**Launch Date**

31 October 2017

**Sub-Fund Size**

US\$1.57 billion

**Benchmark**

MSCI World ESG Leaders Index

**Sub-Fund Review**

Since inception, the Sub-Fund outperformed the benchmark index by 44 bps p.a. and returned 11.36%\* p.a. while the benchmark has returned 10.92% p.a. In the first half of the year, the Sub-Fund outperformed the benchmark index by 19 bps and returned 13.08%\* against a benchmark return of 12.89%. The one year ex-post tracking error as of 30 June 2024 is 0.04%. During the period, the Sub-Fund experienced net outflows of US\$517.29 million.

MSCI implemented changes to their series of indices end of February 2024. For MSCI World, there were 7 additions to and 20 deletions from the index. One-way index turnover was 0.60%.

MSCI implemented changes to their series of indices end of May 2024. For MSCI World, there were 10 additions to and 45 deletions from the index. One-way index turnover was 0.71%.

The index changes were carefully traded to minimise cost and deviation from the benchmark and were used as an opportunity to equitise some of the futures exposure.

\*Performance shown is at Sub-Fund level and gross of all fees and expenses.

**Sustainable Finance Disclosure Regulation (“SFDR”)**

Northern Trust World ESG Leaders ESG Equity Index Fund is classified as an Article 8 fund under EU Sustainable Finance Disclosure Regulation and promotes environmental and/or social characteristics and is therefore subject to the sustainability-related disclosure rules set out in Article 8 of the SFDR. In accordance with Article 11 of the SFDR, further information about the environmental and/or social characteristics of the Sub-Funds of Northern Trust UCITS Common Contractual Fund are set out from page 472 of the annual financial statements where completed template periodic disclosure annex, as prescribed under Commission Delegated Regulation (EU) 2022/1288 (as amended), in respect of each Article 8 fund is included.

**Northern Trust Global Investments Limited**

**Investment Manager**

**July 2024**

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND**

**INVESTMENT REVIEW**

*For the six months ended 30 June 2024*

**Launch Date**

6 June 2019

**Sub-Fund Size**

€1.71 billion

**Benchmark**

MSCI World Small Cap Custom ESG Low Carbon Index

**Sub-Fund Review**

Since inception, the Sub-Fund outperformed the benchmark index by 21 bps p.a. and has returned 8.44 %\* p.a. while the benchmark has returned 8.23% p.a. In the first half of the year, the Sub-Fund outperformed the benchmark index by 14 bps and returned 3.78%\* against a benchmark return of 3.64%. The one year ex-post tracking error as of 30 June 2024 is 0.06%. During the period, the Sub-Fund experienced net inflows of €179.84 million.

MSCI implemented changes to their series of indices end of February 2024. For MSCI World, there were 7 additions to and 20 deletions from the index. One-way index turnover was 0.60%.

MSCI implemented changes to their series of indices end of May 2024. For MSCI World, there were 10 additions to and 45 deletions from the index. One-way index turnover was 0.71%.

The index changes were carefully traded to minimise cost and deviation from the benchmark and were used as an opportunity to equitise some of the futures exposure.

\*Performance shown is at Sub-Fund level and gross of all fees and expenses.

**Sustainable Finance Disclosure Regulation (“SFDR”)**

Northern Trust World Small Cap ESG Low Carbon Index Fund is classified as an Article 8 fund under EU Sustainable Finance Disclosure Regulation and promotes environmental and/or social characteristics and is therefore subject to the sustainability-related disclosure rules set out in Article 8 of the SFDR. In accordance with Article 11 of the SFDR, further information about the environmental and/or social characteristics of the Sub-Funds of Northern Trust UCITS Common Contractual Fund are set out from page 472 of the annual financial statements where completed template periodic disclosure annex, as prescribed under Commission Delegated Regulation (EU) 2022/1288 (as amended), in respect of each Article 8 fund is included.

**Northern Trust Global Investments Limited**

**Investment Manager**

**July 2024**

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD GREEN TRANSITION INDEX FUND**

**INVESTMENT REVIEW**

*For the six months ended 30 June 2024*

**Launch Date**

27 September 2019

**Sub-Fund Size**

€1.91 billion

**Benchmark**

MSCI World Custom ESG Climate Series A Index

**Sub-Fund Review**

Since inception, the Sub-Fund outperformed the benchmark index by 18 bps p.a. and returned 19.94%\* p.a. while the benchmark has returned 19.76% p.a. In the first half of the year, the Sub-Fund outperformed the benchmark index by 18 bps and returned 16.19%\* against a benchmark return of 16.01%. The one year ex-post tracking error as of 30 June 2024 is 0.28%. During the period, the Sub-Fund experienced net inflows of €143.25 million.

MSCI implemented changes to their series of indices end of February 2024. For MSCI World, there were 7 additions to and 20 deletions from the index. One-way index turnover was 0.60%.

MSCI implemented changes to their series of indices end of May 2024. For MSCI World, there were 10 additions to and 45 deletions from the index. One-way index turnover was 0.71%.

The index changes were carefully traded to minimise cost and deviation from the benchmark and were used as an opportunity to equitise some of the futures exposure.

\*Net performance for Class D EUR used as representative performance for the Sub-Fund.

**Sustainable Finance Disclosure Regulation (“SFDR”)**

Northern Trust World Green Transition Index Fund is classified as an Article 8 fund under EU Sustainable Finance Disclosure Regulation and promotes environmental and/or social characteristics and is therefore subject to the sustainability-related disclosure rules set out in Article 8 of the SFDR. In accordance with Article 11 of the SFDR, further information about the environmental and/or social characteristics of the Sub-Funds of Northern Trust UCITS Common Contractual Fund are set out from page 472 of the annual financial statements where completed template periodic disclosure annex, as prescribed under Commission Delegated Regulation (EU) 2022/1288 (as amended), in respect of each Article 8 fund is included.

**Northern Trust Global Investments Limited**

**Investment Manager**

**July 2024**

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST HIGH DIVIDEND ESG WORLD EQUITY FUND**

**INVESTMENT REVIEW**

*For the six months ended 30 June 2024*

**Launch Date**

5 December 2019

**Sub-Fund Size**

US\$0.48 billion

**Reference Index**

MSCI World Index

**Sub-Fund Review**

Since inception, the Sub-Fund has underperformed the reference index by 19 bps p.a. and returned 11.50%\* p.a. while the reference index has returned 11.69% p.a. In the first half of the year, the Sub-Fund underperformed the reference index by 18 bps and returned 11.57%\* against a reference index return of 11.75%. The one year ex-post tracking error as of 30 June 2024 is 2.06%. During the period, the Sub-Fund experienced net inflows of US\$1.61 million.

Global markets were sharply higher in the six month period ending 30 June 2024. Better than expected economic data coupled with moderating inflation data bolstered investor confidence. Global central banks welcomed the favourable inflation data and began to make monetary policy more accommodative. Information Technology and Communication Services were the best performing sectors in the index, driven by mega cap names in the space. Materials and Real Estate sectors lagged the overall market.

During the period, the Sub-Fund underperformed the MSCI World reference index. By design, sector, country and currency allocation had a minimal effect on relative performance. High Quality names outperformed Low Quality names during the period, adding to relative returns. High Yielding names underperformed Low Yielding securities, detracting from relative performance. ESG exposure was slightly positive for relative performance. Stock selection added to performance in the Information Technology and Financials sectors and detracted from performance in the Health Care and Communication Services sectors.

\*Performance shown is at Sub-Fund level and gross of all fees and expenses.

**Sustainable Finance Disclosure Regulation (“SFDR”)**

Northern Trust High Dividend ESG World Equity Fund is classified as an Article 8 fund under EU Sustainable Finance Disclosure Regulation and promotes environmental and/or social characteristics and is therefore subject to the sustainability-related disclosure rules set out in Article 8 of the SFDR. In accordance with Article 11 of the SFDR, further information about the environmental and/or social characteristics of the Sub-Funds of Northern Trust UCITS Common Contractual Fund are set out from page 472 of the annual financial statements where completed template periodic disclosure annex, as prescribed under Commission Delegated Regulation (EU) 2022/1288 (as amended), in respect of each Article 8 fund is included.

**Northern Trust Global Investments Limited**

**Investment Manager**

**July 2024**

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NT EUROPE SDG SCREENED LOW CARBON INDEX FUND**

**INVESTMENT REVIEW**

*For the six months ended 30 June 2024*

**Launch Date**

6 May 2020

**Sub-Fund Size**

€1.55 billion

**Benchmark**

MSCI Europe Select ESG Leaders Low Carbon Impact G Series Index

**Sub-Fund Review**

Since inception, the Sub-Fund has outperformed the benchmark index by 43 bps p.a. and has returned 16.43%\* p.a. while the benchmark has returned 16.0% p.a. In the first half of the year, the Sub-Fund outperformed the benchmark index by 36 bps and returned 11.02%\* against a benchmark return of 10.66%. The one year ex-post tracking error as of 30 June 2024 is 0.18%. During the period, the Sub-Fund had net outflows of €289.03 million.

MSCI implemented changes to their series of indices end of February 2024. For MSCI Europe, there was 1 addition to and 4 deletions from the index. One-way index turnover was 0.57%.

MSCI implemented changes to their series of indices end of May 2024. For MSCI Europe, there were 4 additions to and 6 deletions from the index. One-way index turnover was 0.98%.

The index changes were carefully traded to minimise cost and deviation from the benchmark and were used as an opportunity to equitise some of the futures exposure.

\*Performance shown is at Sub-Fund level and gross of all fees and expenses.

**Sustainable Finance Disclosure Regulation (“SFDR”)**

NT Europe SDG Screened Low Carbon Index Fund is classified as an Article 8 fund under EU Sustainable Finance Disclosure Regulation and promotes environmental and/or social characteristics and is therefore subject to the sustainability-related disclosure rules set out in Article 8 of the SFDR. In accordance with Article 11 of the SFDR, further information about the environmental and/or social characteristics of the Sub-Funds of Northern Trust UCITS Common Contractual Fund are set out from page 472 of the annual financial statements where completed template periodic disclosure annex, as prescribed under Commission Delegated Regulation (EU) 2022/1288 (as amended), in respect of each Article 8 fund is included.

**Northern Trust Global Investments Limited**

**Investment Manager**

**July 2024**



**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NT WORLD SDG SCREENED LOW CARBON INDEX FUND**

**INVESTMENT REVIEW**

*For the six months ended 30 June 2024*

**Launch Date**

22 March 2021

**Sub-Fund Size**

€4.18 billion

**Benchmark**

MSCI World Select ESG Leaders Low Carbon Impact G Series Index

**Sub-Fund Review**

Since inception, the Sub-Fund has outperformed the benchmark index by 36 bps p.a. and returned 15.54%\* p.a. while the benchmark returned 15.18% p.a. In the first half of the year, the Sub-Fund outperformed the benchmark index by 20 bps and returned 18.11%\* against a benchmark return of 17.91%. The one year ex-post tracking error as of 30 June 2024 is 0.06%. During the period, the Sub-Fund experienced net inflows of €354.20 million.

MSCI implemented changes to their series of indices end of February 2024. For MSCI World, there were 7 additions to and 20 deletions from the index. One-way index turnover was 0.60%.

MSCI implemented changes to their series of indices end of May 2024. For MSCI World, there were 10 additions to and 45 deletions from the index. One-way index turnover was 0.71%.

The index changes were carefully traded to minimise cost and deviation from the benchmark and were used as an opportunity to equitise some of the futures exposure.

\*Performance shown is at Sub-Fund level and gross of all fees and expenses.

**Sustainable Finance Disclosure Regulation (“SFDR”)**

NT World SDG Screened Low Carbon Index Fund is classified as an Article 8 fund under EU Sustainable Finance Disclosure Regulation and promotes environmental and/or social characteristics and is therefore subject to the sustainability-related disclosure rules set out in Article 8 of the SFDR. In accordance with Article 11 of the SFDR, further information about the environmental and/or social characteristics of the Sub-Funds of Northern Trust UCITS Common Contractual Fund are set out from page 472 of the annual financial statements where completed template periodic disclosure annex, as prescribed under Commission Delegated Regulation (EU) 2022/1288 (as amended), in respect of each Article 8 fund is included.

**Northern Trust Global Investments Limited**

**Investment Manager**

**July 2024**

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST QUALITY LOW VOL LOW CARBON WORLD FUND**

**INVESTMENT REVIEW**

*For the six months ended 30 June 2024*

**Launch Date**

23 June 2021

**Sub-Fund Size**

US\$0.74 billion

**Reference Index**

MSCI World Index

**Sub-Fund Review**

Since inception, the Sub-Fund underperformed the reference index by 163 bps p.a. and returned 5.41%\* p.a. while the reference index has returned 7.04% p.a. In the first half of the year, the Sub-Fund underperformed the reference index by 240 bps and returned 9.35%\* against a reference index return of 11.75%. The one year ex-post tracking error as of 30 June 2024 is 4.37%. During the period, the Sub-Fund experienced net outflows of US\$25.68 million.

Global markets were sharply higher in the six month period ending 30 June 2024. Better than expected economic data coupled with moderating inflation data bolstered investor confidence. Global central banks welcomed the favourable inflation data and began to make monetary policy more accommodative. Information Technology and Communication Services were the best performing sectors in the index, driven by mega cap names in the space. Materials and Real Estate sectors lagged the overall market.

During the period, the Sub-Fund underperformed the MSCI World reference index. By design, sector, country and currency allocation had a minimal effect on relative performance. Underperformance was driven by stock selection. High Quality names outperformed Low Quality names during the period, adding to relative performance. Low Volatility names underperformed High Volatility securities. Overall low volatility exposure detracted from relative performance. Stock selection added to performance in the Consumer Discretionary and Materials sectors and detracted from performance in the Information Technology and Industrials sectors.

\*Performance shown is at Sub-Fund level and gross of all fees and expenses.

**Sustainable Finance Disclosure Regulation (“SFDR”)**

Northern Trust Quality Low Vol Low Carbon World Fund is classified as an Article 8 fund under EU Sustainable Finance Disclosure Regulation and promotes environmental and/or social characteristics and is therefore subject to the sustainability-related disclosure rules set out in Article 8 of the SFDR. In accordance with Article 11 of the SFDR, further information about the environmental and/or social characteristics of the Sub-Funds of Northern Trust UCITS Common Contractual Fund are set out from page 472 of the annual financial statements where completed template periodic disclosure annex, as prescribed under Commission Delegated Regulation (EU) 2022/1288 (as amended), in respect of each Article 8 fund is included.

**Northern Trust Global Investments Limited**

**Investment Manager**

**July 2024**

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST DEVELOPED REAL ESTATE ESG CLIMATE INDEX FUND**

**INVESTMENT REVIEW**

*For the six months ended 30 June 2024*

**Launch Date**

12 August 2022

**Sub-Fund Size**

US\$0.92 billion

**Benchmark**

Solactive Developed Real Estate ESG Climate Index

**Sub-Fund Review**

Since inception, the Sub-Fund outperformed the benchmark index by 86 bps and returned -5.38%\* while the benchmark returned -6.24%. In the first half of the year, the Sub-Fund outperformed the benchmark index by 48 bps and returned -0.16%\* while the benchmark index returned -0.64%. The one year ex-post tracking error as of 30 June 2024 is 0.20%. During the period, the Sub-Fund experienced net inflows of US\$463.20 million.

The Federal Reserve (“Fed”) voted to hold interest rates steady at its current level through the first half of the year. The Bank struck a hawkish stance in its June meeting and retained rates at its current level of 5.25% to 5.50% for the seventh straight meeting. In the first quarter, the Fed indicated that while the timing remains uncertain, it still expects to make three rate cuts by the end of the period, despite inflationary pressures, down from the seven expected at the end of 2023. However, in June, the Central Bank revised its outlook to one rate cut in its projection for 2024. The Federal Open Market Committee (“FOMC”) minutes noted that the Bank would need to see more data points in the near future that inflation is progressing towards its 2.00% goal till further confidence is gained to make any reductions in interest rates. In April, the Central Bank noted that the balance sheet runoff pace would be reduced, with only US\$25 billion in Treasury bonds to be rolled off, compared to US\$60 billion per month. In addition, the policymakers sharply upgraded their outlook for U.S. growth to 2.10% in March from 1.40% in December. Meanwhile, the Biden administration announced that it would be cancelling US\$1.2 billion of student debt for over 150 thousand students.

On the economic front, the U.S. economy grew 1.40% (year-over-year(y/y)) in the first quarter of 2024, slightly higher than 1.30% in the second estimate and at its lowest pace since the contractions in early 2022. Gross Domestic Product (“GDP”) was 3.40% y/y in the fourth quarter of 2023. Inflation cooled in May, slowing unexpectedly to 3.30% y/y, down from 3.40% y/y in April. While prices remained above the Fed’s 2.00% target, the slowing inflation was a welcome sign to policy makers. Meanwhile, continuing its declining trend, the U.S. Institute for Supply Management (“ISM”) manufacturing Purchasing Managers’ Index (“PMI”) regressed further in June, falling to 48.50 from 48.70 in May as demand continues to remain subdued. The U.S. services PMI also entered contractionary territory, falling to 48.80 in June from 53.80 in May and missing the market expectation by a large margin. This was the services PMI’s first contraction in over 4 years.

\*Net performance for Class A EUR used as representative performance for the Sub-Fund.

**Sustainable Finance Disclosure Regulation (“SFDR”)**

Northern Trust Developed Real Estate ESG Climate Index Fund is classified as an Article 8 fund under EU Sustainable Finance Disclosure Regulation and promotes environmental and/or social characteristics and is therefore subject to the sustainability-related disclosure rules set out in Article 8 of the SFDR. In accordance with Article 11 of the SFDR, further information about the environmental and/or social characteristics of the Sub-Funds of Northern Trust UCITS Common Contractual Fund are set out from page 472 of the annual financial statements where completed template periodic disclosure annex, as prescribed under Commission Delegated Regulation (EU) 2022/1288 (as amended), in respect of each Article 8 fund is included.

**Northern Trust Global Investments Limited**

**Investment Manager**

**July 2024**

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD NATURAL CAPITAL PAB INDEX FUND II**

**INVESTMENT REVIEW**

*For the six months ended 30 June 2024*

**Launch Date**

11 November 2022

**Sub-Fund Size**

US\$1.95 billion

**Benchmark**

MSCI World Natural Capital Paris-Aligned Equity Select Index

**Sub-Fund Review**

Since inception, the Sub-Fund outperformed the benchmark index by 20 bps p.a. and returned 20.06%\* p.a. while the benchmark returned 19.87%. In the first half of the year, the Sub-Fund has outperformed the benchmark index by 21 bps and returned 14.08%\* against the benchmark return of 13.87%. The one year ex-post tracking error as of 30 June 2024 is 0.17%. During the period, the Sub-Fund experienced net outflows of US\$110.40 million.

MSCI implemented changes to their series of indices end of February 2024. For MSCI World, there were 7 additions to and 20 deletions from the index. One-way index turnover was 0.60%.

MSCI implemented changes to their series of indices end of May 2024. For MSCI World, there were 10 additions to and 45 deletions from the index. One-way index turnover was 0.71%.

The index changes were carefully traded to minimise cost and deviation from the benchmark index and were used as an opportunity to equitise some of the futures exposure.

\*Net performance for Class A EUR used as representative performance for the Sub-Fund.

**Sustainable Finance Disclosure Regulation (“SFDR”)**

Northern Trust World Natural Capital PAB Index Fund II is classified as an Article 8 fund under EU Sustainable Finance Disclosure Regulation and promotes environmental and/or social characteristics and is therefore subject to the sustainability-related disclosure rules set out in Article 8 of the SFDR. In accordance with Article 11 of the SFDR, further information about the environmental and/or social characteristics of the Sub-Funds of Northern Trust UCITS Common Contractual Fund are set out from page 472 of the annual financial statements where completed template periodic disclosure annex, as prescribed under Commission Delegated Regulation (EU) 2022/1288 (as amended), in respect of each Article 8 fund is included.

**Northern Trust Global Investments Limited**  
**Investment Manager**  
**July 2024**

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD NATURAL CAPITAL PARIS-ALIGNED EQUITY INDEX FUND**

**INVESTMENT REVIEW**

*For the six months ended 30 June 2024*

**Launch Date**

12 December 2023

**Sub-Fund Size**

US\$1.57 billion

**Benchmark**

MSCI World Natural Capital Paris-Aligned Equity Custom Index

**Sub-Fund Review**

Since inception, the Sub-Fund underperformed the benchmark index by 10 bps p.a. and returned 14.79\* while the benchmark has returned 14.89% p.a. In the first half of the year, the Sub-Fund outperformed the benchmark index by 4 bps and returned 12.06%\* against a benchmark return of 12.02%. The ex-post tracking error is not available due to the recent launch of the Sub-Fund. During the period, the Sub-Fund experienced net inflows of US\$1,467.15 million.

MSCI implemented changes to their series of indices end of February 2024. For MSCI World, there were 7 additions to and 20 deletions from the index. One-way index turnover was 0.60%.

MSCI implemented changes to their series of indices end of May 2024. For MSCI World, there were 10 additions to and 45 deletions from the index. One-way index turnover was 0.71%.

The index changes were carefully traded to minimise cost and deviation from the benchmark and were used as an opportunity to equitise some of the futures exposure.

\*Net performance for Class E EUR Hedged used as representative performance for the Sub-Fund.

**Sustainable Finance Disclosure Regulation (“SFDR”)**

Northern Trust World Natural Capital Paris-Aligned Equity Index Fund is classified as an Article 8 fund under EU Sustainable Finance Disclosure Regulation and promotes environmental and/or social characteristics and is therefore subject to the sustainability-related disclosure rules set out in Article 8 of the SFDR. In accordance with Article 11 of the SFDR, further information about the environmental and/or social characteristics of the Sub-Funds of Northern Trust UCITS Common Contractual Fund are set out from page 472 of the annual financial statements where completed template periodic disclosure annex, as prescribed under Commission Delegated Regulation (EU) 2022/1288 (as amended), in respect of each Article 8 fund is included.

**Northern Trust Global Investments Limited**

**Investment Manager**

**July 2024**

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**STATEMENT OF FINANCIAL POSITION**

As at 30 June 2024

	Notes	Northern Trust World Equity Index Fund US\$	Northern Trust Europe Custom ESG Equity Index Fund €	Northern Trust World Custom ESG Equity Index Fund US\$
<b>Assets</b>				
<i>Financial assets at fair value through profit or loss:</i>				
Transferable securities				
- Equities	6	961,446,307	907,599,476	13,086,717,461
- UCITS Investment Funds	6	–	–	–
Unrealised gains on futures contracts	6	13,153	2,690	258,401
Unrealised gains on forward currency contracts	6	–	–	–
<i>Financial assets at amortised cost:</i>				
Cash and cash equivalents	3	5,106,469	6,795,742	74,873,995
Margin cash	3	771,131	1,472,139	6,995,526
Dividends receivable		603,639	843,515	8,044,858
Subscriptions receivable		52,968	339,025	5,432,674
Securities sold receivable		–	–	85,065
Withholding tax reclaims receivable		172,095	4,637,296	7,697,300
Expense rebate receivable	4	–	–	–
Other assets		215,360	760,765	2,192,451
<b>Total assets</b>		<b>968,381,122</b>	<b>922,450,648</b>	<b>13,192,297,731</b>
<b>Liabilities</b>				
<i>Financial liabilities at fair value through profit or loss:</i>				
Unrealised losses on futures contracts	6	20,100	38,213	31,110
Unrealised losses on forward currency contracts	6	–	–	–
<i>Financial liabilities measured at amortised cost:</i>				
Share/subscription not yet allotted		–	–	–
Redemptions payable		–	–	10,425,721
Securities purchased payable		–	–	10,465,740
Investment management fees payable	1,4	34,407	7,625	514,264
Administration fees payable	1,4	16,354	17,524	240,520
Depository fees payable	1,4	14,099	13,337	193,158
Audit fees payable		4,866	4,686	35,056
Other expenses payable and liabilities		47,598	17,840	133,535
<b>Total liabilities (excluding net assets attributable to holders of redeemable participating units)</b>		<b>137,424</b>	<b>99,225</b>	<b>22,039,104</b>
<b>Net assets attributable to holders of redeemable participating units</b>		<b>968,243,698</b>	<b>922,351,423</b>	<b>13,170,258,627</b>
<b>Net assets attributable to holders of redeemable participating units</b>				
Classified as liabilities		968,243,698	922,351,423	13,170,258,627
Classified as equity		–	–	–

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND

STATEMENT OF FINANCIAL POSITION (continued)

As at 30 June 2024

	Notes	Northern Trust World Custom ESG EUR Hedged Equity Index Fund €	Northern Trust Europe Value ESG Fund €	Northern Trust North America Value ESG Fund* US\$
<b>Assets</b>				
<i>Financial assets at fair value through profit or loss:</i>				
Transferable securities				
- Equities	6	2,735,471,693	18,155,615	–
- UCITS Investment Funds	6	–	–	–
Unrealised gains on futures contracts	6	57,156	973	–
Unrealised gains on forward currency contracts	6	3,184,063	–	–
<i>Financial assets at amortised cost:</i>				
Cash and cash equivalents	3	15,562,430	367,978	122,200
Margin cash	3	1,509,868	116,209	–
Dividends receivable		1,803,651	28,304	–
Subscriptions receivable		–	–	–
Securities sold receivable		42,545,701	–	–
Withholding tax reclaims receivable		3,504,623	769,822	–
Expense rebate receivable	4	–	–	–
Other assets		414,042	30,514	–
<b>Total assets</b>		<b>2,804,053,227</b>	<b>19,469,415</b>	<b>122,200</b>
<b>Liabilities</b>				
<i>Financial liabilities at fair value through profit or loss:</i>				
Unrealised losses on futures contracts	6	7,551	822	–
Unrealised losses on forward currency contracts	6	32,216,385	–	–
<i>Financial liabilities measured at amortised cost:</i>				
Share/subscription not yet allotted		–	–	–
Redemptions payable		3,104,671	281,678	–
Securities purchased payable		–	–	–
Investment management fees payable	1,4	257,289	–	–
Administration fees payable	1,4	51,828	10,347	1,045
Depository fees payable	1,4	41,469	4,775	–
Audit fees payable		9,277	2,101	6,555
Other expenses payable and liabilities		49,371	10,051	114,600
<b>Total liabilities (excluding net assets attributable to holders of redeemable participating units)</b>		<b>35,737,841</b>	<b>309,774</b>	<b>122,200</b>
<b>Net assets attributable to holders of redeemable participating units</b>		<b>2,768,315,386</b>	<b>19,159,641</b>	<b>–</b>
<b>Net assets attributable to holders of redeemable participating units</b>				
Classified as liabilities		2,768,315,386	–	–
Classified as equity		–	19,159,641	–

\*Sub-Fund terminated on 31 January 2023.

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**STATEMENT OF FINANCIAL POSITION (continued)**

As at 30 June 2024

		Northern Trust Developed Real Estate Index Fund	Northern Trust World EUR Hedged Equity Index Fund*	Northern Trust North America Custom ESG Equity Index Fund
	Notes	US\$	€	US\$
<b>Assets</b>				
<i>Financial assets at fair value through profit or loss:</i>				
Transferable securities				
- Equities	6	237,314,535	–	1,768,390,864
- UCITS Investment Funds	6	–	–	–
Unrealised gains on futures contracts	6	17,006	–	29,043
Unrealised gains on forward currency contracts	6	–	–	–
<i>Financial assets at amortised cost:</i>				
Cash and cash equivalents	3	1,471,444	179,627	11,027,601
Margin cash	3	249,378	–	1,276,565
Dividends receivable		950,753	–	747,338
Subscriptions receivable		–	–	–
Securities sold receivable		822,303	–	–
Withholding tax reclaims receivable		276,796	–	28,534
Expense rebate receivable	4	787	–	–
Other assets		98,549	–	41,162
<b>Total assets</b>		241,201,551	179,627	1,781,541,107
<b>Liabilities</b>				
<i>Financial liabilities at fair value through profit or loss:</i>				
Unrealised losses on futures contracts	6	2,272	–	1,666
Unrealised losses on forward currency contracts	6	–	–	–
<i>Financial liabilities measured at amortised cost:</i>				
Share/subscription not yet allotted		–	–	–
Redemptions payable		–	214	2,374,852
Securities purchased payable		255,344	–	–
Investment management fees payable	1,4	42,356	–	–
Administration fees payable	1,4	9,539	2,241	35,932
Depository fees payable	1,4	6,784	205	25,275
Audit fees payable		3,078	12,784	5,967
Other expenses payable and liabilities		20,984	164,183	34,854
<b>Total liabilities (excluding net assets attributable to holders of redeemable participating units)</b>		340,357	179,627	2,478,546
<b>Net assets attributable to holders of redeemable participating units</b>		240,861,194	–	1,779,062,561
<b>Net assets attributable to holders of redeemable participating units</b>				
Classified as liabilities		240,861,194	–	–
Classified as equity		–	–	1,779,062,561

\*Sub-Fund terminated on 4 April 2023.

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.



NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND

STATEMENT OF FINANCIAL POSITION (continued)

As at 30 June 2024

	Notes	Northern Trust World ESG Leaders Equity Index Fund US\$	Northern Trust World Small Cap ESG Low Carbon Index Fund €	Northern Trust World Green Transition Index Fund €
<b>Assets</b>				
<i>Financial assets at fair value through profit or loss:</i>				
Transferable securities				
- Equities	6	1,565,082,649	1,698,375,944	1,897,256,609
- UCITS Investment Funds	6	–	–	–
Unrealised gains on futures contracts	6	17,637	157,847	26,618
Unrealised gains on forward currency contracts	6	–	–	36,404
<i>Financial assets at amortised cost:</i>				
Cash and cash equivalents	3	3,367,062	10,868,105	3,649,505
Margin cash	3	652,099	1,775,423	1,203,581
Dividends receivable		1,115,072	1,948,762	1,080,717
Subscriptions receivable		–	2,188,444	13,139,865
Securities sold receivable		–	1,633,130	12,521
Withholding tax reclaims receivable		1,250,799	560,271	916,427
Expense rebate receivable	4	–	63	–
Other assets		218,002	370,955	207,036
<b>Total assets</b>		<b>1,571,703,320</b>	<b>1,717,878,944</b>	<b>1,917,529,283</b>
<b>Liabilities</b>				
<i>Financial liabilities at fair value through profit or loss:</i>				
Unrealised losses on futures contracts	6	1,754	7,892	3,943
Unrealised losses on forward currency contracts	6	–	–	123,261
<i>Financial liabilities measured at amortised cost:</i>				
Share/subscription not yet allotted		–	–	–
Redemptions payable		2,103,673	–	224,672
Securities purchased payable		–	4,566,088	7,153,887
Investment management fees payable	1,4	211,636	9,071	203,074
Administration fees payable	1,4	29,181	47,489	45,111
Depository fees payable	1,4	23,237	33,027	32,335
Audit fees payable		6,794	6,112	6,359
Other expenses payable and liabilities		53,428	54,857	36,819
<b>Total liabilities (excluding net assets attributable to holders of redeemable participating units)</b>		<b>2,429,703</b>	<b>4,724,536</b>	<b>7,829,461</b>
<b>Net assets attributable to holders of redeemable participating units</b>		<b>1,569,273,617</b>	<b>1,713,154,408</b>	<b>1,909,699,822</b>
<b>Net assets attributable to holders of redeemable participating units</b>				
Classified as liabilities		1,569,273,617	1,713,154,408	1,909,699,822
Classified as equity		–	–	–

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND

STATEMENT OF FINANCIAL POSITION (continued)

As at 30 June 2024

	Notes	Northern Trust High Dividend ESG World Equity Fund US\$	NT Europe SDG Screened Low Carbon Index Fund €	NT World SDG Screened Low Carbon Index Fund €
<b>Assets</b>				
<i>Financial assets at fair value through profit or loss:</i>				
Transferable securities				
- Equities	6	469,966,312	1,521,759,445	4,157,172,717
- UCITS Investment Funds	6	–	–	–
Unrealised gains on futures contracts	6	6,555	4,948	128,167
Unrealised gains on forward currency contracts	6	–	–	–
<i>Financial assets at amortised cost:</i>				
Cash and cash equivalents	3	4,040,860	9,066,012	30,471,849
Margin cash	3	329,331	2,037,125	2,611,408
Dividends receivable		702,436	1,822,017	2,407,950
Subscriptions receivable		39,743	5,273,911	86,460,345
Securities sold receivable		44,768,975	–	46,576
Withholding tax reclaims receivable		557,708	7,971,476	4,602,431
Expense rebate receivable	4	149	–	–
Other assets		191,419	1,015,762	552,541
<b>Total assets</b>		<b>520,603,488</b>	<b>1,548,950,696</b>	<b>4,284,453,984</b>
<b>Liabilities</b>				
<i>Financial liabilities at fair value through profit or loss:</i>				
Unrealised losses on futures contracts	6	5,075	50,108	14,489
Unrealised losses on forward currency contracts	6	–	–	–
<i>Financial liabilities measured at amortised cost:</i>				
Share/subscription not yet allotted		–	–	–
Redemptions payable		–	800,000	22,101,031
Securities purchased payable		45,352,844	–	80,384,854
Investment management fees payable	1,4	21,594	80,794	179,570
Administration fees payable	1,4	12,247	29,958	74,295
Depositary fees payable	1,4	7,033	23,136	57,781
Audit fees payable		3,432	6,597	11,370
Other expenses payable and liabilities		32,091	33,246	42,884
<b>Total liabilities (excluding net assets attributable to holders of redeemable participating units)</b>		<b>45,434,316</b>	<b>1,023,839</b>	<b>102,866,274</b>
<b>Net assets attributable to holders of redeemable participating units</b>		<b>475,169,172</b>	<b>1,547,926,857</b>	<b>4,181,587,710</b>
<b>Net assets attributable to holders of redeemable participating units</b>				
Classified as liabilities		475,169,172	1,547,926,857	4,181,587,710
Classified as equity		–	–	–

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND

STATEMENT OF FINANCIAL POSITION (continued)

As at 30 June 2024

	Notes	Northern Trust Quality Low Vol Low Carbon World Fund US\$	Northern Trust Developed Real Estate ESG Climate Index Fund US\$	Northern Trust World Natural Capital PAB Index Fund II US\$
<b>Assets</b>				
<i>Financial assets at fair value through profit or loss:</i>				
Transferable securities				
- Equities	6	727,501,863	910,754,095	1,923,673,355
- UCITS Investment Funds	6	–	–	–
Unrealised gains on futures contracts	6	19,063	49,445	15,862
Unrealised gains on forward currency contracts	6	–	171,548	1,685,828
<i>Financial assets at amortised cost:</i>				
Cash and cash equivalents	3	8,986,756	5,045,196	5,214,357
Margin cash	3	516,429	1,552,311	771,145
Dividends receivable		693,118	3,836,135	1,834,665
Subscriptions receivable		2,388,844	6,551,581	33,508
Securities sold receivable		8,420,746	7,477,274	31,903,514
Withholding tax reclaims receivable		287,995	743,364	2,011,172
Expense rebate receivable	4	–	2,498	6,424
Other assets		57,776	152,895	280,301
<b>Total assets</b>		<b>748,872,590</b>	<b>936,336,342</b>	<b>1,967,430,131</b>
<b>Liabilities</b>				
<i>Financial liabilities at fair value through profit or loss:</i>				
Unrealised losses on futures contracts	6	722	4,904	1,930
Unrealised losses on forward currency contracts	6	–	517,524	20,039,452
<i>Financial liabilities measured at amortised cost:</i>				
Share/subscription not yet allotted		–	–	–
Redemptions payable		13,222,155	13,806,322	2,782
Securities purchased payable		–	–	–
Investment management fees payable	1,4	78,197	102,721	230,671
Administration fees payable	1,4	9,176	16,873	45,124
Depository fees payable	1,4	4,369	11,249	30,082
Audit fees payable		4,279	3,385	6,322
Other expenses payable and liabilities		20,486	40,838	338,245
<b>Total liabilities (excluding net assets attributable to holders of redeemable participating units)</b>		<b>13,339,384</b>	<b>14,503,816</b>	<b>20,694,608</b>
<b>Net assets attributable to holders of redeemable participating units</b>		<b>735,533,206</b>	<b>921,832,526</b>	<b>1,946,735,523</b>
<b>Net assets attributable to holders of redeemable participating units</b>				
Classified as liabilities		735,533,206	921,832,526	1,946,735,523
Classified as equity		–	–	–

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**STATEMENT OF FINANCIAL POSITION (continued)**

As at 30 June 2024

	Notes	Northern Trust World Natural Capital Paris- Aligned Equity Index Fund US\$
<b>Assets</b>		
<i>Financial assets at fair value through profit or loss:</i>		
Transferable securities		
- Equities	6	1,554,716,958
- UCITS Investment Funds	6	–
Unrealised gains on futures contracts	6	35,497
Unrealised gains on forward currency contracts	6	19,617
<i>Financial assets at amortised cost:</i>		
Cash and cash equivalents	3	12,601,982
Margin cash	3	722,304
Dividends receivable		1,367,203
Subscriptions receivable		–
Securities sold receivable		–
Withholding tax reclaims receivable		10,357
Expense rebate receivable	4	10,054
Other assets		154,032
<b>Total assets</b>		<u>1,569,638,004</u>
<b>Liabilities</b>		
<i>Financial liabilities at fair value through profit or loss:</i>		
Unrealised losses on futures contracts	6	5,151
Unrealised losses on forward currency contracts	6	234,222
<i>Financial liabilities measured at amortised cost:</i>		
Share/subscription not yet allotted		–
Redemptions payable		–
Securities purchased payable		–
Investment management fees payable	1,4	65,670
Administration fees payable	1,4	31,691
Depository fees payable	1,4	21,127
Audit fees payable		–
Other expenses payable and liabilities		11,598
<b>Total liabilities (excluding net assets attributable to holders of redeemable participating units)</b>		<u>369,459</u>
<b>Net assets attributable to holders of redeemable participating units</b>		<u>1,569,268,545</u>
<b>Net assets attributable to holders of redeemable participating units</b>		
Classified as liabilities		1,569,268,545
Classified as equity		–

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**STATEMENT OF FINANCIAL POSITION**

As at 31 December 2023

	Notes	Northern Trust World Equity Index Fund US\$	Northern Trust Europe Custom ESG Equity Index Fund €	Northern Trust World Custom ESG Equity Index Fund US\$
<b>Assets</b>				
<i>Financial assets at fair value through profit or loss:</i>				
Transferable securities				
- Equities	6	953,165,885	958,883,447	11,591,882,089
- UCITS Investment Funds	6	–	–	–
Unrealised gains on futures contracts	6	180,125	74,922	1,065,753
Unrealised gains on forward currency contracts	6	–	–	–
<i>Financial assets at amortised cost:</i>				
Cash and cash equivalents	3	7,687,874	2,311,247	48,429,214
Margin cash	3	1,002,765	1,232,448	11,672,797
Dividends receivable		696,937	470,453	8,574,480
Subscriptions receivable		–	–	–
Securities sold receivable		117,093	–	–
Withholding tax reclaims receivable		197,813	5,847,999	8,821,151
Expense rebate receivable	4	–	–	–
Other assets		67,543	298,872	182,993
<b>Total assets</b>		<b>963,116,035</b>	<b>969,119,388</b>	<b>11,670,628,477</b>
<b>Liabilities</b>				
<i>Financial liabilities at fair value through profit or loss:</i>				
Unrealised losses on futures contracts	6	5,902	21,062	40,298
Unrealised losses on forward currency contracts	6	–	–	–
<i>Financial liabilities measured at amortised cost:</i>				
Share/subscription not yet allotted		–	–	–
Redemptions payable		–	719,746	–
Securities purchased payable		–	–	582,151
Investment management fees payable	1,4	43,896	12,639	492,260
Administration fees payable	1,4	9,729	13,160	141,049
Depository fees payable	1,4	7,515	7,598	91,511
Audit fees payable		13,649	12,771	13,649
Other expenses payable and liabilities		68,361	38,853	156,075
<b>Total liabilities (excluding net assets attributable to holders of redeemable participating units)</b>		<b>149,052</b>	<b>825,829</b>	<b>1,516,993</b>
<b>Net assets attributable to holders of redeemable participating units</b>		<b>962,966,983</b>	<b>968,293,559</b>	<b>11,669,111,484</b>
<b>Net assets attributable to holders of redeemable participating units</b>				
Classified as liabilities		962,966,983	968,293,559	11,669,111,484
Classified as equity		–	–	–

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**STATEMENT OF FINANCIAL POSITION (continued)**

As at 31 December 2023

	Notes	Northern Trust World Custom ESG EUR Hedged Equity Index Fund €	Northern Trust Europe Value ESG Fund €	Northern Trust North America Value ESG Fund* US\$
<b>Assets</b>				
<i>Financial assets at fair value through profit or loss:</i>				
Transferable securities				
- Equities	6	2,595,264,388	23,042,581	–
- UCITS Investment Funds	6	–	–	–
Unrealised gains on futures contracts	6	453,708	5,568	–
Unrealised gains on forward currency contracts	6	20,587,183	–	–
<i>Financial assets at amortised cost:</i>				
Cash and cash equivalents	3	12,431,162	679,606	120,686
Margin cash	3	2,431,106	143,230	–
Dividends receivable		2,077,786	22,977	–
Subscriptions receivable		–	–	–
Securities sold receivable		–	–	–
Withholding tax reclaims receivable		3,226,127	928,634	–
Expense rebate receivable	4	–	–	–
Other assets		97,967	21,465	–
<b>Total assets</b>		<b>2,636,569,427</b>	<b>24,844,061</b>	<b>120,686</b>
<b>Liabilities</b>				
<i>Financial liabilities at fair value through profit or loss:</i>				
Unrealised losses on futures contracts	6	7,548	8,137	–
Unrealised losses on forward currency contracts	6	10,233,456	–	–
<i>Financial liabilities measured at amortised cost:</i>				
Share/subscription not yet allotted		37,449	–	–
Redemptions payable		–	37,676	7,540
Securities purchased payable		9,016,798	–	–
Investment management fees payable	1,4	297,807	–	–
Administration fees payable	1,4	32,623	9,620	1,381
Depository fees payable	1,4	20,683	4,681	–
Audit fees payable		12,773	12,771	6,555
Other expenses payable and liabilities		147,042	9,503	105,210
<b>Total liabilities (excluding net assets attributable to holders of redeemable participating units)</b>		<b>19,806,179</b>	<b>82,388</b>	<b>120,686</b>
<b>Net assets attributable to holders of redeemable participating units</b>		<b>2,616,763,248</b>	<b>24,761,673</b>	<b>–</b>
<b>Net assets attributable to holders of redeemable participating units</b>				
Classified as liabilities		2,616,763,248	–	–
Classified as equity		–	24,761,673	–

\*Sub-Fund terminated on 31 January 2023.

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND

STATEMENT OF FINANCIAL POSITION (continued)

As at 31 December 2023

	Notes	Northern Trust Developed Real Estate Index Fund US\$	Northern Trust World EUR Hedged Equity Index Fund* €	Northern Trust North America Custom ESG Equity Index Fund US\$
<b>Assets</b>				
<i>Financial assets at fair value through profit or loss:</i>				
Transferable securities				
- Equities	6	313,040,054	–	1,289,476,881
- UCITS Investment Funds	6	–	–	–
Unrealised gains on futures contracts	6	142,030	–	75,554
Unrealised gains on forward currency contracts	6	–	–	–
<i>Financial assets at amortised cost:</i>				
Cash and cash equivalents	3	1,450,944	144,024	12,290,917
Margin cash	3	943,680	–	627,690
Dividends receivable		1,408,047	–	984,542
Subscriptions receivable		8,491,885	–	–
Securities sold receivable		10,993	–	–
Withholding tax reclaims receivable		554,136	–	28,049
Expense rebate receivable	4	–	–	–
Other assets		150,817	–	21,219
<b>Total assets</b>		<b>326,192,586</b>	<b>144,024</b>	<b>1,303,504,852</b>
<b>Liabilities</b>				
<i>Financial liabilities at fair value through profit or loss:</i>				
Unrealised losses on futures contracts	6	–	–	516
Unrealised losses on forward currency contracts	6	–	–	–
<i>Financial liabilities measured at amortised cost:</i>				
Share/subscription not yet allotted		–	–	–
Redemptions payable		–	32,543	–
Securities purchased payable		8,513,363	–	9,942
Investment management fees payable	1,4	54,341	–	–
Administration fees payable	1,4	9,161	2,241	17,872
Depository fees payable	1,4	5,094	205	10,165
Audit fees payable		13,649	12,784	13,649
Other expenses payable and liabilities		20,901	96,251	33,471
<b>Total liabilities (excluding net assets attributable to holders of redeemable participating units)</b>		<b>8,616,509</b>	<b>144,024</b>	<b>85,615</b>
<b>Net assets attributable to holders of redeemable participating units</b>		<b>317,576,077</b>	<b>–</b>	<b>1,303,419,237</b>
<b>Net assets attributable to holders of redeemable participating units</b>				
Classified as liabilities		317,576,077	–	–
Classified as equity		–	–	1,303,419,237

\*Sub-Fund terminated on 4 April 2023.

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND

STATEMENT OF FINANCIAL POSITION (continued)

As at 31 December 2023

	Notes	Northern Trust World ESG Leaders Equity Index Fund US\$	Northern Trust World Small Cap ESG Low Carbon Index Fund €	Northern Trust World Green Transition Index Fund €
<b>Assets</b>				
<i>Financial assets at fair value through profit or loss:</i>				
Transferable securities				
- Equities	6	1,892,747,058	1,462,471,999	1,501,626,377
- UCITS Investment Funds	6	–	–	–
Unrealised gains on futures contracts	6	167,671	194,301	190,962
Unrealised gains on forward currency contracts	6	–	–	82,207
<i>Financial assets at amortised cost:</i>				
Cash and cash equivalents	3	4,173,803	17,221,280	18,768,858
Margin cash	3	1,516,116	1,419,081	1,199,704
Dividends receivable		1,299,842	1,785,866	1,068,051
Subscriptions receivable		–	4,196,544	2,715,000
Securities sold receivable		–	578,187	–
Withholding tax reclaims receivable		1,152,810	508,042	816,023
Expense rebate receivable	4	–	527	90
Other assets		158,609	179,787	25,771
<b>Total assets</b>		<b>1,901,215,909</b>	<b>1,488,555,614</b>	<b>1,526,493,043</b>
<b>Liabilities</b>				
<i>Financial liabilities at fair value through profit or loss:</i>				
Unrealised losses on futures contracts	6	3,805	2,767	6,379
Unrealised losses on forward currency contracts	6	–	–	88,111
<i>Financial liabilities measured at amortised cost:</i>				
Share/subscription not yet allotted		–	–	–
Redemptions payable		–	–	–
Securities purchased payable		135,198	14,825,976	12,856,814
Investment management fees payable	1,4	222,984	8,728	147,547
Administration fees payable	1,4	24,685	22,271	14,598
Depository fees payable	1,4	15,092	12,683	8,586
Audit fees payable		13,649	12,725	12,772
Other expenses payable and liabilities		61,099	57,860	38,573
<b>Total liabilities (excluding net assets attributable to holders of redeemable participating units)</b>		<b>476,512</b>	<b>14,943,010</b>	<b>13,173,380</b>
<b>Net assets attributable to holders of redeemable participating units</b>		<b>1,900,739,397</b>	<b>1,473,612,604</b>	<b>1,513,319,663</b>
<b>Net assets attributable to holders of redeemable participating units</b>				
Classified as liabilities		1,900,739,397	1,473,612,604	1,513,319,663
Classified as equity		–	–	–

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.



NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND

STATEMENT OF FINANCIAL POSITION (continued)

As at 31 December 2023

	Notes	Northern Trust High Dividend ESG World Equity Fund US\$	NT Europe SDG Screened Low Carbon Index Fund €	NT World SDG Screened Low Carbon Index Fund €
<b>Assets</b>				
<i>Financial assets at fair value through profit or loss:</i>				
Transferable securities				
- Equities	6	418,831,341	1,645,595,603	3,190,665,433
- UCITS Investment Funds	6	–	–	–
Unrealised gains on futures contracts	6	120,463	183,041	331,047
Unrealised gains on forward currency contracts	6	–	–	–
<i>Financial assets at amortised cost:</i>				
Cash and cash equivalents	3	4,311,570	9,824,100	6,045,231
Margin cash	3	311,959	1,842,528	2,538,457
Dividends receivable		393,325	902,861	2,152,258
Subscriptions receivable		–	4,493,101	7,434,306
Securities sold receivable		–	1,804,851	19,000
Withholding tax reclaims receivable		586,057	6,489,576	2,975,870
Expense rebate receivable	4	–	–	–
Other assets		76,402	70,051	66,489
<b>Total assets</b>		<b>424,631,117</b>	<b>1,671,205,712</b>	<b>3,212,228,091</b>
<b>Liabilities</b>				
<i>Financial liabilities at fair value through profit or loss:</i>				
Unrealised losses on futures contracts	6	4,107	51,025	6,615
Unrealised losses on forward currency contracts	6	–	–	–
<i>Financial liabilities measured at amortised cost:</i>				
Share/subscription not yet allotted		–	–	–
Redemptions payable		–	–	–
Securities purchased payable		–	–	208,211
Investment management fees payable	1,4	21,719	56,283	112,570
Administration fees payable	1,4	7,735	22,701	38,180
Depositary fees payable	1,4	3,417	13,470	24,457
Audit fees payable		13,649	12,771	12,771
Other expenses payable and liabilities		25,842	51,023	34,534
<b>Total liabilities (excluding net assets attributable to holders of redeemable participating units)</b>		<b>76,469</b>	<b>207,273</b>	<b>437,338</b>
<b>Net assets attributable to holders of redeemable participating units</b>		<b>424,554,648</b>	<b>1,670,998,439</b>	<b>3,211,790,753</b>
<b>Net assets attributable to holders of redeemable participating units</b>				
Classified as liabilities		424,554,648	1,670,998,439	3,211,790,753
Classified as equity		–	–	–

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND

STATEMENT OF FINANCIAL POSITION (continued)

As at 31 December 2023

	Notes	Northern Trust Quality Low Vol Low Carbon World Fund US\$	Northern Trust Developed Real Estate ESG Climate Index Fund US\$	Northern Trust World Natural Capital PAB Index Fund II US\$
<b>Assets</b>				
<i>Financial assets at fair value through profit or loss:</i>				
Transferable securities				
- Equities	6	689,250,244	464,059,216	1,876,058,242
- UCITS Investment Funds	6	–	–	–
Unrealised gains on futures contracts	6	177,048	145,889	318,275
Unrealised gains on forward currency contracts	6	–	–	12,246,444
<i>Financial assets at amortised cost:</i>				
Cash and cash equivalents	3	7,596,162	3,936,117	14,662,496
Margin cash	3	420,708	905,199	1,008,030
Dividends receivable		452,874	1,890,658	1,600,055
Subscriptions receivable		511,501	1,056,884	–
Securities sold receivable		3,068	–	1,275
Withholding tax reclaims receivable		61,368	564,391	1,933,766
Expense rebate receivable	4	–	888	–
Other assets		17,254	81,606	190,359
<b>Total assets</b>		<b>698,490,227</b>	<b>472,640,848</b>	<b>1,908,018,942</b>
<b>Liabilities</b>				
<i>Financial liabilities at fair value through profit or loss:</i>				
Unrealised losses on futures contracts	6	4,533	–	7,323
Unrealised losses on forward currency contracts	6	–	–	6,713,731
<i>Financial liabilities measured at amortised cost:</i>				
Share/subscription not yet allotted		–	–	–
Redemptions payable		–	–	–
Securities purchased payable		416,326	–	8,563,205
Investment management fees payable	1,4	73,299	58,121	261,727
Administration fees payable	1,4	–	5,609	22,645
Depository fees payable	1,4	–	3,739	15,097
Audit fees payable		13,644	13,663	13,718
Other expenses payable and liabilities		22,537	8,420	192,356
<b>Total liabilities (excluding net assets attributable to holders of redeemable participating units)</b>		<b>530,339</b>	<b>89,552</b>	<b>15,789,802</b>
<b>Net assets attributable to holders of redeemable participating units</b>		<b>697,959,888</b>	<b>472,551,296</b>	<b>1,892,229,140</b>
<b>Net assets attributable to holders of redeemable participating units</b>				
Classified as liabilities		697,959,888	472,551,296	1,892,229,140
Classified as equity		–	–	–

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**STATEMENT OF FINANCIAL POSITION (continued)**

As at 31 December 2023

	Notes	Northern Trust World Natural Capital Paris- Aligned Equity Index Fund* US\$
<b>Assets</b>		
<i>Financial assets at fair value through profit or loss:</i>		
Transferable securities		
- Equities	6	20,574,342
- UCITS Investment Funds	6	–
Unrealised gains on futures contracts	6	2,349
Unrealised gains on forward currency contracts	6	317,924
<i>Financial assets at amortised cost:</i>		
Cash and cash equivalents	3	67,341
Margin cash	3	4,202
Dividends receivable		10,598
Subscriptions receivable		–
Securities sold receivable		–
Withholding tax reclaims receivable		291
Expense rebate receivable	4	8,875
Other assets		2,949
<b>Total assets</b>		<u>20,988,871</u>
<b>Liabilities</b>		
<i>Financial liabilities at fair value through profit or loss:</i>		
Unrealised losses on futures contracts	6	–
Unrealised losses on forward currency contracts	6	40,040
<i>Financial liabilities measured at amortised cost:</i>		
Share/subscription not yet allotted		–
Redemptions payable		–
Securities purchased payable		285,238
Investment management fees payable	1,4	379
Administration fees payable	1,4	151
Depository fees payable	1,4	101
Audit fees payable		1,610
Other expenses payable and liabilities		9,308
<b>Total liabilities (excluding net assets attributable to holders of redeemable participating units)</b>		<u>336,827</u>
<b>Net assets attributable to holders of redeemable participating units</b>		<u>20,652,044</u>
<b>Net assets attributable to holders of redeemable participating units</b>		
Classified as liabilities		–
Classified as equity		20,652,044

\*Sub-Fund launched on 12 December 2023.

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**STATEMENT OF COMPREHENSIVE INCOME**

For the six months ended 30 June 2024

	Notes	Northern Trust World Equity Index Fund US\$	Northern Trust Europe Custom ESG Equity Index Fund €	Northern Trust World Custom ESG Equity Index Fund US\$
<b>Income</b>				
<i>Income from financial instruments at fair value through profit or loss:</i>				
Dividend income		10,368,287	22,565,737	133,868,049
<i>Gains and losses from financial instruments at fair value through profit or loss:</i>				
Net realised gains on investments		46,739,966	50,597,168	251,556,396
Net unrealised gains on investments		51,384,202	8,850,027	1,041,133,511
Net realised and unrealised gains on futures contracts		812,514	921,789	10,089,021
Net realised and unrealised (losses)/gains on forward currency contracts and/or spot contracts		(16,460)	25,301	(3,224,594)
<i>Income and losses from financial instruments that are not at fair value through profit or loss:</i>				
Bank interest income		137,184	114,350	1,466,874
Net realised (losses)/gains on foreign currency		(102,663)	35,245	2,220,384
Net unrealised losses on foreign currency		(33,910)	(203,563)	(678,446)
<b>Net income</b>		<u>109,289,120</u>	<u>82,906,054</u>	<u>1,436,431,195</u>
<b>Operating expenses</b>				
Investment management fees	1,4	(71,555)	(17,476)	(1,040,725)
Administration fees	1,4	(45,948)	(45,466)	(587,573)
Depositary fees	1,4	(30,061)	(29,827)	(391,716)
Audit fees		(4,556)	(4,293)	(34,745)
Transaction costs		(57,883)	(75,700)	(231,924)
Other expenses	5	(13,901)	(13,144)	(157,713)
<b>Total operating expenses before finance costs</b>		<u>(223,904)</u>	<u>(185,906)</u>	<u>(2,444,396)</u>
<b>Expense rebate</b>	4	–	–	–
<b>Net profit from operations before finance costs</b>		109,065,216	82,720,148	1,433,986,799
<b>Finance costs</b>				
Bank interest expense		(74)	(151)	(7,583)
Withholding taxes		(1,840,689)	(3,211,011)	(13,879,446)
<b>Increase in net assets attributable to holders of redeemable participating units from operations</b>		<u>107,224,453</u>	<u>79,508,986</u>	<u>1,420,099,770</u>

For the active Sub-Funds, all results arise from continuing operations. For the terminated Sub-Funds, all results arise from discontinued operations.

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**STATEMENT OF COMPREHENSIVE INCOME (continued)**

For the six months ended 30 June 2024

	Notes	Northern Trust World Custom ESG EUR Hedged Equity Index Fund €	Northern Trust Europe Value ESG Fund €	Northern Trust North America Value ESG Fund* US\$
<b>Income</b>				
<i>Income from financial instruments at fair value through profit or loss:</i>				
Dividend income		29,676,157	123,498	–
<i>Gains and losses from financial instruments at fair value through profit or loss:</i>				
Net realised gains on investments		93,001,708	1,935,172	1,376
Net unrealised gains/(losses) on investments		268,194,091	(707,983)	–
Net realised and unrealised gains on futures contracts		2,251,657	119,495	–
Net realised and unrealised losses on forward currency contracts and/or spot contracts		(65,596,596)	(1,405)	–
<i>Income and losses from financial instruments that are not at fair value through profit or loss:</i>				
Bank interest income		211,303	13,220	1,043
Net realised gains/(losses) on foreign currency		13,654,024	2,004	(2)
Net unrealised gains/(losses) on foreign currency		46,225	(41,714)	(3,500)
<b>Net income/(loss)</b>		<b>341,438,569</b>	<b>1,442,287</b>	<b>(1,083)</b>
<b>Operating expenses</b>				
Investment management fees	1,4	(508,776)	–	–
Administration fees	1,4	(129,726)	(1,732)	–
Depositary fees	1,4	(85,950)	(670)	–
Audit fees		(8,881)	(1,708)	–
Transaction costs		(30,206)	(5,388)	–
Other expenses	5	(33,191)	(20,804)	(19,920)
<b>Total operating expenses before finance costs</b>		<b>(796,730)</b>	<b>(30,302)</b>	<b>(19,920)</b>
<b>Expense rebate</b>	4	–	–	–
<b>Net profit/(loss) from operations before finance costs</b>		<b>340,641,839</b>	<b>1,411,985</b>	<b>(21,003)</b>
<b>Finance costs</b>				
Bank interest expense		(2,047)	(472)	(390)
Withholding taxes		(1,718,278)	277,587	–
<b>Increase/(decrease) in net assets attributable to holders of redeemable participating units from operations</b>		<b>338,921,514</b>	<b>1,689,100</b>	<b>(21,393)</b>

\*Sub-Fund terminated on 31 January 2023.

For the active Sub-Funds, all results arise from continuing operations. For the terminated Sub-Funds, all results arise from discontinued operations.

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**STATEMENT OF COMPREHENSIVE INCOME (continued)**

For the six months ended 30 June 2024

		Northern Trust Developed Real Estate Index Fund	Northern Trust World EUR Hedged Equity Index Fund*	Northern Trust North America Custom ESG Equity Index Fund
	Notes	US\$	€	US\$
<b>Income</b>				
<i>Income from financial instruments at fair value through profit or loss:</i>				
Dividend income		6,059,558	–	10,818,655
<i>Gains and losses from financial instruments at fair value through profit or loss:</i>				
Net realised (losses)/gains on investments		(6,549,183)	35,147	6,432,812
Net unrealised (losses)/gains on investments		(8,076,359)	–	187,659,364
Net realised and unrealised gains on futures contracts		108,784	–	2,359,302
Net realised and unrealised gains/(losses) on forward currency contracts and/or spot contracts		61,073	–	(84,598)
<i>Income and losses from financial instruments that are not at fair value through profit or loss:</i>				
Bank interest income		36,368	462	232,366
Net realised (losses)/gains on foreign currency		(121,152)	(9)	44,550
Net unrealised (losses)/gains on foreign currency		(32,148)	3	850
<b>Net (loss)/income</b>		<u>(8,513,059)</u>	<u>35,603</u>	<u>207,463,301</u>
<b>Operating expenses</b>				
Investment management fees	1,4	(89,756)	–	–
Administration fees	1,4	(14,577)	–	(73,405)
Depositary fees	1,4	(9,146)	–	(48,365)
Audit fees		(2,768)	–	(5,657)
Transaction costs		(29,470)	–	(37,682)
Other expenses	5	(24,186)	(67,931)	(17,110)
<b>Total operating expenses before finance costs</b>		<u>(169,903)</u>	<u>(67,931)</u>	<u>(182,219)</u>
<b>Expense rebate</b>	4	944	–	–
<b>Net (loss)/profit from operations before finance costs</b>		(8,682,018)	(32,328)	207,281,082
<b>Finance costs</b>				
Bank interest expense		(179)	–	–
Withholding taxes		(412,350)	–	(1,548,942)
<b>(Decrease)/increase in net assets attributable to holders of redeemable participating units from operations</b>		<u>(9,094,547)</u>	<u>(32,328)</u>	<u>205,732,140</u>

\*Sub-Fund terminated on 4 April 2023.

For the active Sub-Funds, all results arise from continuing operations. For the terminated Sub-Funds, all results arise from discontinued operations.

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**STATEMENT OF COMPREHENSIVE INCOME (continued)**

For the six months ended 30 June 2024

		<b>Northern Trust World ESG Leaders Equity Index Fund</b>	<b>Northern Trust World Small Cap ESG Low Carbon Index Fund</b>	<b>Northern Trust World Green Transition Index Fund</b>
	<b>Notes</b>	<b>US\$</b>	<b>€</b>	<b>€</b>
<b>Income</b>				
<i>Income from financial instruments at fair value through profit or loss:</i>				
Dividend income		15,640,254	18,000,061	17,760,393
<i>Gains and losses from financial instruments at fair value through profit or loss:</i>				
Net realised gains on investments		135,131,402	11,666,380	2,596,261
Net unrealised gains on investments		35,816,649	31,828,555	233,205,867
Net realised and unrealised gains on futures contracts		910,348	470,876	1,839,554
Net realised and unrealised (losses)/gains on forward currency contracts and/or spot contracts		(42,458)	259,963	28,110
<i>Income and losses from financial instruments that are not at fair value through profit or loss:</i>				
Bank interest income		175,371	352,151	328,331
Net realised (losses)/gains on foreign currency		(70,758)	(648,374)	102,718
Net unrealised (losses)/gains on foreign currency		(73,526)	(4,612)	3,822
<b>Net income</b>		<u>187,487,282</u>	<u>61,925,000</u>	<u>255,865,056</u>
<b>Operating expenses</b>				
Investment management fees	1,4	(415,830)	(17,243)	(380,486)
Administration fees	1,4	(74,896)	(77,739)	(82,198)
Depositary fees	1,4	(49,359)	(51,342)	(54,277)
Audit fees		(6,484)	(5,765)	(5,963)
Transaction costs		(63,375)	(98,199)	(21,167)
Other expenses	5	(15,094)	(19,599)	(19,762)
<b>Total operating expenses before finance costs</b>		<u>(625,038)</u>	<u>(269,887)</u>	<u>(563,853)</u>
<b>Expense rebate</b>	4	–	1,194	5
<b>Net profit from operations before finance costs</b>		186,862,244	61,656,307	255,301,208
<b>Finance costs</b>				
Bank interest expense		(838)	(2,879)	(1,242)
Withholding taxes		(1,133,558)	(2,142,807)	(2,166,542)
<b>Increase in net assets attributable to holders of redeemable participating units from operations</b>		<u>185,727,848</u>	<u>59,510,621</u>	<u>253,133,424</u>

For the active Sub-Funds, all results arise from continuing operations. For the terminated Sub-Funds, all results arise from discontinued operations.

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**STATEMENT OF COMPREHENSIVE INCOME (continued)**

For the six months ended 30 June 2024

	Notes	Northern Trust High Dividend ESG World Equity Fund US\$	NT Europe SDG Screened Low Carbon Index Fund €	NT World SDG Screened Low Carbon Index Fund €
<b>Income</b>				
<i>Income from financial instruments at fair value through profit or loss:</i>				
Dividend income		7,866,739	36,571,361	40,253,597
<i>Gains and losses from financial instruments at fair value through profit or loss:</i>				
Net realised gains on investments		26,457,326	79,274,061	174,043,886
Net unrealised gains on investments		14,921,649	51,113,961	400,069,435
Net realised and unrealised gains on futures contracts		715,042	902,534	2,859,294
Net realised and unrealised gains/(losses) on forward currency contracts and/or spot contracts		11,470	(1,009)	5,564
<i>Income and losses from financial instruments that are not at fair value through profit or loss:</i>				
Bank interest income		80,311	225,558	465,425
Net realised gains/(losses) on foreign currency		14,529	30,516	(118,116)
Net unrealised losses on foreign currency		(77,642)	(140,445)	(116,862)
<b>Net income</b>		<b>49,989,424</b>	<b>167,976,537</b>	<b>617,462,223</b>
<b>Operating expenses</b>				
Investment management fees	1,4	(42,250)	(162,791)	(346,699)
Administration fees	1,4	(22,027)	(77,369)	(176,681)
Depositary fees	1,4	(14,113)	(51,095)	(117,304)
Audit fees		(3,122)	(6,204)	(10,977)
Transaction costs		(76,799)	(91,306)	(53,886)
Other expenses	5	(5,254)	(14,646)	(44,853)
<b>Total operating expenses before finance costs</b>		<b>(163,565)</b>	<b>(403,411)</b>	<b>(750,400)</b>
<b>Expense rebate</b>	4	744	–	–
<b>Net profit from operations before finance costs</b>		<b>49,826,603</b>	<b>167,573,126</b>	<b>616,711,823</b>
<b>Finance costs</b>				
Bank interest expense		(638)	–	(2,150)
Withholding taxes		(839,183)	(1,971,860)	(1,363,594)
<b>Increase in net assets attributable to holders of redeemable participating units from operations</b>		<b>48,986,782</b>	<b>165,601,266</b>	<b>615,346,079</b>

For the active Sub-Funds, all results arise from continuing operations. For the terminated Sub-Funds, all results arise from discontinued operations.

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.



**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**STATEMENT OF COMPREHENSIVE INCOME (continued)**

For the six months ended 30 June 2024

		<b>Northern Trust Quality Low Vol Low Carbon World Fund</b>	<b>Northern Trust Developed Real Estate ESG Climate Index Fund</b>	<b>Northern Trust World Natural Capital PAB Index Fund II</b>
	<b>Notes</b>	<b>US\$</b>	<b>US\$</b>	<b>US\$</b>
<b>Income</b>				
<i>Income from financial instruments at fair value through profit or loss:</i>				
Dividend income		9,001,257	14,396,101	21,271,227
<i>Gains and losses from financial instruments at fair value through profit or loss:</i>				
Net realised gains/(losses) on investments		20,583,904	(835,801)	30,110,903
Net unrealised gains/(losses) on investments		34,075,490	(26,773,981)	144,194,765
Net realised and unrealised gains on futures contracts		960,827	358,573	1,689,491
Net realised and unrealised gains/(losses) on forward currency contracts and/or spot contracts		383	(384,896)	(30,866,922)
<i>Income and losses from financial instruments that are not at fair value through profit or loss:</i>				
Bank interest income		193,918	94,266	254,031
Net realised (losses)/gains on foreign currency		(91,541)	35,916	529,246
Net unrealised losses on foreign currency		(27,615)	(83,716)	(434,716)
<b>Net income/(loss)</b>		<u>64,696,623</u>	<u>(13,193,538)</u>	<u>166,748,025</u>
<b>Operating expenses</b>				
Investment management fees	1,4	(156,123)	(175,884)	(459,310)
Administration fees	1,4	(34,444)	(30,925)	(98,440)
Depositary fees	1,4	(22,391)	(19,911)	(60,947)
Audit fees		(3,974)	(3,062)	(5,943)
Transaction costs		(47,646)	(138,632)	(21,433)
Other expenses	5	(9,364)	(12,268)	(28,005)
<b>Total operating expenses before finance costs</b>		<u>(273,942)</u>	<u>(380,682)</u>	<u>(674,078)</u>
<b>Expense rebate</b>	4	–	5,471	6,424
<b>Net profit/(loss) from operations before finance costs</b>		64,422,681	(13,568,749)	166,080,371
<b>Finance costs</b>				
Bank interest expense		(946)	(564)	(2,399)
Withholding taxes		(1,078,471)	(693,091)	(1,168,395)
<b>Increase/(decrease) in net assets attributable to holders of redeemable participating units from operations</b>		<u>63,343,264</u>	<u>(14,262,404)</u>	<u>164,909,577</u>

For the active Sub-Funds, all results arise from continuing operations. For the terminated Sub-Funds, all results arise from discontinued operations.

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**STATEMENT OF COMPREHENSIVE INCOME (continued)**

For the six months ended 30 June 2024

	Notes	Northern Trust World Natural Capital Paris- Aligned Equity Index Fund US\$
<b>Income</b>		
<i>Income from financial instruments at fair value through profit or loss:</i>		
Dividend income		11,135,244
<i>Gains and losses from financial instruments at fair value through profit or loss:</i>		
Net realised gains on investments		1,646,694
Net unrealised gains on investments		69,916,624
Net realised and unrealised gains on futures contracts		542,219
Net realised and unrealised losses on forward currency contracts and/or spot contracts		(360,655)
<i>Income and losses from financial instruments that are not at fair value through profit or loss:</i>		
Bank interest income		76,340
Net realised losses on foreign currency		(55,680)
Net unrealised losses on foreign currency		(22,194)
<b>Net income</b>		<u>82,878,592</u>
<b>Operating expenses</b>		
Investment management fees	1,4	(80,033)
Administration fees	1,4	(40,173)
Depository fees	1,4	(26,782)
Audit fees		(634)
Transaction costs		(208,449)
Other expenses	5	(11,352)
<b>Total operating expenses before finance costs</b>		<u>(367,423)</u>
<b>Expense rebate</b>	4	2,410
<b>Net profit from operations before finance costs</b>		82,513,579
<b>Finance costs</b>		
Bank interest expense		(550)
Withholding taxes		(1,048,217)
<b>Increase in net assets attributable to holders of redeemable participating units from operations</b>		<u>81,464,812</u>

For the active Sub-Funds, all results arise from continuing operations. For the terminated Sub-Funds, all results arise from discontinued operations.

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**STATEMENT OF COMPREHENSIVE INCOME**

For the six months ended 30 June 2023

	Notes	Northern Trust World Equity Index Fund US\$	Northern Trust Europe Custom ESG Equity Index Fund €	Northern Trust World Custom ESG Equity Index Fund US\$
<b>Income</b>				
<i>Income from financial instruments at fair value through profit or loss:</i>				
Dividend income		9,054,760	23,525,675	127,157,932
<i>Gains and losses from financial instruments at fair value through profit or loss:</i>				
Net realised gains on investments		4,402,661	18,947,314	44,906,389
Net unrealised gains on investments		84,103,816	62,816,008	1,338,099,627
Net realised and unrealised gains on futures contracts		570,989	1,572,536	9,434,903
Net realised and unrealised losses on forward currency contracts and/or spot contracts		(319,023)	(99,807)	(1,104,031)
<i>Income and losses from financial instruments that are not at fair value through profit or loss:</i>				
Bank interest income		48,596	33,044	544,733
Net realised gains on foreign currency		300,322	178,036	846,874
Net unrealised (losses)/gains on foreign currency		(4,510)	(28,655)	76,408
<b>Net income</b>		<u>98,157,611</u>	<u>106,944,151</u>	<u>1,519,962,835</u>
<b>Operating expenses</b>				
Investment management fees	1,4	(97,647)	(29,551)	(958,102)
Administration fees	1,4	(60,193)	(84,689)	(810,667)
Depositary fees	1,4	(39,557)	(55,975)	(539,262)
Audit fees		(6,861)	(6,894)	(6,876)
Transaction costs		(26,481)	(47,433)	(194,615)
Other expenses	5	(16,217)	(17,079)	(136,121)
<b>Total operating expenses before finance costs</b>		<u>(246,956)</u>	<u>(241,621)</u>	<u>(2,645,643)</u>
<b>Expense rebate</b>	4	–	–	–
<b>Net profit from operations before finance costs</b>		97,910,655	106,702,530	1,517,317,192
<b>Finance costs</b>				
Bank interest expense		–	–	–
Withholding taxes		(1,491,430)	(2,348,296)	(12,750,843)
<b>Increase in net assets attributable to holders of redeemable participating units from operations</b>		<u>96,419,225</u>	<u>104,354,234</u>	<u>1,504,566,349</u>

For the active Sub-Funds, all results arise from continuing operations. For the terminated Sub-Funds, all results arise from discontinued operations.

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**STATEMENT OF COMPREHENSIVE INCOME (continued)**

For the six months ended 30 June 2023

	Notes	Northern Trust World Custom ESG EUR Hedged Equity Index Fund €	Northern Trust Europe Value ESG Fund €	Northern Trust North America Value ESG Fund* US\$
<b>Income</b>				
<i>Income from financial instruments at fair value through profit or loss:</i>				
Dividend income		30,784,469	795,890	12,167
<i>Gains and losses from financial instruments at fair value through profit or loss:</i>				
Net realised gains on investments		101,713,995	891,431	2,009,745
Net unrealised gains/(losses) on investments		188,789,600	1,424,675	(1,246,034)
Net realised and unrealised gains on futures contracts		2,749,196	246,061	11,472
Net realised and unrealised gains/(losses) on forward currency contracts and/or spot contracts		61,314,716	(1,244)	(154)
<i>Income and losses from financial instruments that are not at fair value through profit or loss:</i>				
Bank interest income		203,799	693	683
Net realised (losses)/gains on foreign currency		(26,727,849)	1,909	(9,179)
Net unrealised (losses)/gains on foreign currency		(31,924)	11,122	1,726
<b>Net income</b>		<b>358,796,002</b>	<b>3,370,537</b>	<b>780,426</b>
<b>Operating expenses</b>				
Investment management fees	1,4	(608,551)	–	(988)
Administration fees	1,4	(199,887)	(2,941)	(416)
Depository fees	1,4	(132,724)	(1,476)	(177)
Audit fees		(6,897)	(6,893)	(9,701)
Transaction costs		(47,102)	(1,942)	(207)
Other expenses	5	(41,982)	(4,023)	(6,658)
<b>Total operating expenses before finance costs</b>		<b>(1,037,143)</b>	<b>(17,275)</b>	<b>(18,147)</b>
<b>Expense rebate</b>	4	–	–	–
<b>Net profit from operations before finance costs</b>		<b>357,758,859</b>	<b>3,353,262</b>	<b>762,279</b>
<b>Finance costs</b>				
Bank interest expense		–	–	–
Withholding taxes		(2,068,777)	(6,723)	(1,050)
<b>Increase in net assets attributable to holders of redeemable participating units from operations</b>		<b>355,690,082</b>	<b>3,346,539</b>	<b>761,229</b>

\*Sub-Fund terminated on 31 January 2023.

For the active Sub-Funds, all results arise from continuing operations. For the terminated Sub-Funds, all results arise from discontinued operations.

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**STATEMENT OF COMPREHENSIVE INCOME (continued)**

For the six months ended 30 June 2023

		<b>Northern Trust Developed Real Estate Index Fund</b>	<b>Northern Trust World EUR Hedged Equity Index Fund*</b>	<b>Northern Trust North America Custom ESG Equity Index Fund</b>
	<b>Notes</b>	<b>US\$</b>	<b>€</b>	<b>US\$</b>
<b>Income</b>				
<i>Income from financial instruments at fair value through profit or loss:</i>				
Dividend income		13,345,252	1,398,994	8,932,524
<i>Gains and losses from financial instruments at fair value through profit or loss:</i>				
Net realised (losses)/gains on investments		(49,067,515)	71,736,126	18,471,162
Net unrealised gains/(losses) on investments		44,407,422	(61,628,981)	145,314,755
Net realised and unrealised gains on futures contracts		508,319	317,917	832,138
Net realised and unrealised gains on forward currency contracts and/or spot contracts		121,205	4,789,606	203,456
<i>Income and losses from financial instruments that are not at fair value through profit or loss:</i>				
Bank interest income		41,930	29,877	95,373
Net realised losses on foreign currency		(70,218)	(827,259)	(186,176)
Net unrealised gains/(losses) on foreign currency		46,786	(8,526)	(225)
<b>Net income</b>		<u>9,333,181</u>	<u>15,807,754</u>	<u>173,663,007</u>
<b>Operating expenses</b>				
Investment management fees	1,4	(231,886)	(30,829)	(6,871)
Administration fees	1,4	(51,690)	(10,148)	(85,189)
Depositary fees	1,4	(33,888)	(6,512)	(56,221)
Audit fees		(6,876)	(15,337)	(6,876)
Transaction costs		(74,835)	(1,092)	(8,945)
Other expenses	5	(14,442)	(81,189)	(15,416)
<b>Total operating expenses before finance costs</b>		<u>(413,617)</u>	<u>(145,107)</u>	<u>(179,518)</u>
<b>Expense rebate</b>	4	–	–	–
<b>Net profit from operations before finance costs</b>		8,919,564	15,662,647	173,483,489
<b>Finance costs</b>				
Bank interest expense		–	–	–
Withholding taxes		(846,724)	(449,197)	(1,221,275)
<b>Increase in net assets attributable to holders of redeemable participating units from operations</b>		<u>8,072,840</u>	<u>15,213,450</u>	<u>172,262,214</u>

\*Sub-Fund terminated on 4 April 2023.

For the active Sub-Funds, all results arise from continuing operations. For the terminated Sub-Funds, all results arise from discontinued operations.

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**STATEMENT OF COMPREHENSIVE INCOME (continued)**

For the six months ended 30 June 2023

		<b>Northern Trust World ESG Leaders Equity Index Fund</b>	<b>Northern Trust World Small Cap ESG Low Carbon Index Fund</b>	<b>Northern Trust World Green Transition Index Fund</b>
	<b>Notes</b>	<b>US\$</b>	<b>€</b>	<b>€</b>
<b>Income</b>				
<i>Income from financial instruments at fair value through profit or loss:</i>				
Dividend income		20,132,037	14,403,914	13,149,042
<i>Gains and losses from financial instruments at fair value through profit or loss:</i>				
Net realised gains/(losses) on investments		6,167,159	4,009,951	(2,496,336)
Net unrealised gains on investments		203,096,378	46,323,259	161,017,575
Net realised and unrealised gains on futures contracts		1,654,700	1,013,608	1,585,052
Net realised and unrealised gains/(losses) on forward currency contracts and/or spot contracts		9,643	(2,127)	507,509
<i>Income and losses from financial instruments that are not at fair value through profit or loss:</i>				
Bank interest income		176,610	192,361	108,383
Net realised losses on foreign currency		(62,056)	(620,286)	(721,502)
Net unrealised losses on foreign currency		(1,385)	(52,089)	(16,427)
<b>Net income</b>		<u>231,173,086</u>	<u>65,268,591</u>	<u>173,133,296</u>
<b>Operating expenses</b>				
Investment management fees	1,4	(412,222)	(11,801)	(255,863)
Administration fees	1,4	(127,724)	(95,548)	(90,839)
Depositary fees	1,4	(84,578)	(63,214)	(60,038)
Audit fees		(6,876)	(6,896)	(6,893)
Transaction costs		(11,309)	(79,392)	(15,911)
Other expenses	5	(25,075)	(20,217)	(19,441)
<b>Total operating expenses before finance costs</b>		<u>(667,784)</u>	<u>(277,068)</u>	<u>(448,985)</u>
<b>Expense rebate</b>	4	–	–	2,695
<b>Net profit from operations before finance costs</b>		230,505,302	64,991,523	172,687,006
<b>Finance costs</b>				
Bank interest expense		–	–	–
Withholding taxes		(1,392,930)	(1,839,877)	(1,467,402)
<b>Increase in net assets attributable to holders of redeemable participating units from operations</b>		<u>229,112,372</u>	<u>63,151,646</u>	<u>171,219,604</u>

For the active Sub-Funds, all results arise from continuing operations. For the terminated Sub-Funds, all results arise from discontinued operations.

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**STATEMENT OF COMPREHENSIVE INCOME (continued)**

For the six months ended 30 June 2023

		<b>Northern Trust High Dividend ESG World Equity Fund US\$</b>	<b>NT Europe SDG Screened Low Carbon Index Fund €</b>	<b>NT World SDG Screened Low Carbon Index Fund €</b>
	<b>Notes</b>			
<b>Income</b>				
<i>Income from financial instruments at fair value through profit or loss:</i>				
Dividend income		7,203,973	37,344,258	33,841,459
<i>Gains and losses from financial instruments at fair value through profit or loss:</i>				
Net realised gains/(losses) on investments		5,418,933	45,798,297	(435,350)
Net unrealised gains on investments		26,402,576	114,290,970	412,646,600
Net realised and unrealised gains on futures contracts		758,915	1,060,919	1,971,302
Net realised and unrealised gains on forward currency contracts and/or spot contracts		24,203	11,810	177,075
<i>Income and losses from financial instruments that are not at fair value through profit or loss:</i>				
Bank interest income		35,710	33,958	123,671
Net realised (losses)/gains on foreign currency		(83,783)	32,050	(574,163)
Net unrealised (losses)/gains on foreign currency		(20,411)	34,461	(3,304)
<b>Net income</b>		<u>39,740,116</u>	<u>198,606,723</u>	<u>447,747,290</u>
<b>Operating expenses</b>				
Investment management fees	1,4	(45,119)	(158,756)	(281,436)
Administration fees	1,4	(28,610)	(123,940)	(222,609)
Depositary fees	1,4	(18,502)	(82,142)	(147,921)
Audit fees		(6,856)	(6,886)	(6,867)
Transaction costs		(55,976)	(6,633)	(9,199)
Other expenses	5	(8,972)	(24,400)	(36,758)
<b>Total operating expenses before finance costs</b>		<u>(164,035)</u>	<u>(402,757)</u>	<u>(704,790)</u>
<b>Expense rebate</b>	4	–	–	–
<b>Net profit from operations before finance costs</b>		39,576,081	198,203,966	447,042,500
<b>Finance costs</b>				
Bank interest expense		–	–	–
Withholding taxes		(755,817)	(2,622,419)	(1,742,418)
<b>Increase in net assets attributable to holders of redeemable participating units from operations</b>		<u>38,820,264</u>	<u>195,581,547</u>	<u>445,300,082</u>

For the active Sub-Funds, all results arise from continuing operations. For the terminated Sub-Funds, all results arise from discontinued operations.

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**STATEMENT OF COMPREHENSIVE INCOME (continued)**

For the six months ended 30 June 2023

		<b>Northern Trust Quality Low Vol Low Carbon World Fund</b>	<b>Northern Trust Developed Real Estate ESG Climate Index Fund</b>	<b>Northern Trust World Natural Capital PAB Index Fund II</b>
	<b>Notes</b>	<b>US\$</b>	<b>US\$</b>	<b>US\$</b>
<b>Income</b>				
<i>Income from financial instruments at fair value through profit or loss:</i>				
Dividend income		3,813,869	4,806,753	16,413,799
<i>Gains and losses from financial instruments at fair value through profit or loss:</i>				
Net realised (losses)/gains on investments		(5,522,905)	(2,826,997)	6,183,692
Net unrealised gains on investments		23,114,950	4,524,646	143,617,746
Net realised and unrealised gains on futures contracts		595,928	254,069	1,705,494
Net realised and unrealised gains/(losses) on forward currency contracts and/or spot contracts		5,172	(8,453)	30,645,097
<i>Income and losses from financial instruments that are not at fair value through profit or loss:</i>				
Bank interest income		64,836	7,034	247,731
Net realised (losses)/gains on foreign currency		(56,493)	12,631	(12,080,612)
Net unrealised losses on foreign currency		(23,130)	(21,831)	(7,834)
<b>Net income</b>		<u>21,992,227</u>	<u>6,747,852</u>	<u>186,725,113</u>
<b>Operating expenses</b>				
Investment management fees	1,4	–	(59,903)	(407,799)
Administration fees	1,4	(21,984)	(14,300)	(104,184)
Depositary fees	1,4	(14,085)	(9,408)	(69,001)
Audit fees		(6,418)	(8,056)	(12,684)
Transaction costs		(26,721)	(36,610)	(36,784)
Other expenses	5	(11,710)	(7,609)	(25,864)
<b>Total operating expenses before finance costs</b>		<u>(80,918)</u>	<u>(135,886)</u>	<u>(656,316)</u>
<b>Expense rebate</b>	4	–	6,537	–
<b>Net profit from operations before finance costs</b>		21,911,309	6,618,503	186,068,797
<b>Finance costs</b>				
Bank interest expense		–	–	–
Withholding taxes		(829,369)	95,843	(418,587)
<b>Increase in net assets attributable to holders of redeemable participating units from operations</b>		<u>21,081,940</u>	<u>6,714,346</u>	<u>185,650,210</u>

For the active Sub-Funds, all results arise from continuing operations. For the terminated Sub-Funds, all results arise from discontinued operations.

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.



NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND

STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING UNITS

For the six months ended 30 June 2024

	Notes	Northern Trust World Equity Index Fund US\$	Northern Trust Europe Custom ESG Equity Index Fund €	Northern Trust World Custom ESG Equity Index Fund US\$
<b>Net assets attributable to holders of redeemable participating units at the beginning of the period</b>	8	962,966,983	968,293,559	11,669,111,484
Issue of redeemable participating units		394,571,614	131,102,852	1,821,869,878
Dilution levy		101,723	385,963	950,389
Redemption of redeemable participating units		(496,621,075)	(256,939,937)	(1,741,772,894)
Increase in net assets attributable to holders of redeemable participating units from operations		107,224,453	79,508,986	1,420,099,770
<b>Net assets attributable to holders of redeemable participating units at the end of the period</b>		<u>968,243,698</u>	<u>922,351,423</u>	<u>13,170,258,627</u>
<b>Net assets attributable to holders of redeemable participating units</b>				
Classified as liabilities		968,243,698	922,351,423	13,170,258,627
Classified as equity		–	–	–
	Notes	Northern Trust World Custom ESG EUR Hedged Equity Index Fund €	Northern Trust Europe Value ESG Fund €	Northern Trust North America Value ESG Fund* US\$
<b>Net assets attributable to holders of redeemable participating units at the beginning of the period</b>	8	2,616,763,248	24,761,673	–
Issue of redeemable participating units		165,375,641	631,254	–
Dilution levy		64,107	5,429	5,264
Redemption of redeemable participating units		(352,809,124)	(7,927,815)	16,129
Increase/(decrease) in net assets attributable to holders of redeemable participating units from operations		338,921,514	1,689,100	(21,393)
<b>Net assets attributable to holders of redeemable participating units at the end of the period</b>		<u>2,768,315,386</u>	<u>19,159,641</u>	<u>–</u>
<b>Net assets attributable to holders of redeemable participating units</b>				
Classified as liabilities		2,768,315,386	–	–
Classified as equity		–	19,159,641	–

\*Sub-Fund terminated on 31 January 2023.

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING UNITS (continued)**

For the six months ended 30 June 2024

	Notes	Northern Trust Developed Real Estate Index Fund US\$	Northern Trust World EUR Hedged Equity Index Fund* €	Northern Trust North America Custom ESG Equity Index Fund US\$
<b>Net assets attributable to holders of redeemable participating units at the beginning of the period</b>	8	317,576,077	–	1,303,419,237
Issue of redeemable participating units		93,256,446	–	311,913,055
Dilution levy		33,136	–	56,217
Redemption of redeemable participating units		(160,909,918)	32,328	(42,058,088)
(Decrease)/increase in net assets attributable to holders of redeemable participating units from operations		(9,094,547)	(32,328)	205,732,140
<b>Net assets attributable to holders of redeemable participating units at the end of the period</b>		<u>240,861,194</u>	–	<u>1,779,062,561</u>
<b>Net assets attributable to holders of redeemable participating units</b>				
Classified as liabilities		240,861,194	–	–
Classified as equity		–	–	1,779,062,561
	Notes	Northern Trust World ESG Leaders Equity Index Fund US\$	Northern Trust World Small Cap ESG Low Carbon Index Fund €	Northern Trust World Green Transition Index Fund €
<b>Net assets attributable to holders of redeemable participating units at the beginning of the period</b>	8	1,900,739,397	1,473,612,604	1,513,319,663
Issue of redeemable participating units		383,353,460	218,216,997	460,246,731
Dilution levy		91,796	192,595	426
Redemption of redeemable participating units		(900,638,884)	(38,378,409)	(317,000,422)
Increase in net assets attributable to holders of redeemable participating units from operations		185,727,848	59,510,621	253,133,424
<b>Net assets attributable to holders of redeemable participating units at the end of the period</b>		<u>1,569,273,617</u>	<u>1,713,154,408</u>	<u>1,909,699,822</u>
<b>Net assets attributable to holders of redeemable participating units</b>				
Classified as liabilities		1,569,273,617	1,713,154,408	1,909,699,822
Classified as equity		–	–	–

\*Sub-Fund terminated on 4 April 2023.

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND

STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING UNITS (continued)

For the six months ended 30 June 2024

	Notes	Northern Trust High Dividend ESG World Equity Fund US\$	NT Europe SDG Screened Low Carbon Index Fund €	NT World SDG Screened Low Carbon Index Fund €
<b>Net assets attributable to holders of redeemable participating units at the beginning of the period</b>	8	424,554,648	1,670,998,439	3,211,790,753
Issue of redeemable participating units		21,021,247	742,844,477	1,535,998,256
Dilution levy		19,710	358,437	247,056
Redemption of redeemable participating units		(19,413,215)	(1,031,875,762)	(1,181,794,434)
Increase in net assets attributable to holders of redeemable participating units from operations		48,986,782	165,601,266	615,346,079
<b>Net assets attributable to holders of redeemable participating units at the end of the period</b>		<b>475,169,172</b>	<b>1,547,926,857</b>	<b>4,181,587,710</b>
<b>Net assets attributable to holders of redeemable participating units</b>				
Classified as liabilities		475,169,172	1,547,926,857	4,181,587,710
Classified as equity		–	–	–
	Notes	Northern Trust Quality Low Vol Low Carbon World Fund US\$	Northern Trust Developed Real Estate ESG Climate Index Fund US\$	Northern Trust World Natural Capital PAB Index Fund II US\$
<b>Net assets attributable to holders of redeemable participating units at the beginning of the period</b>	8	697,959,888	472,551,296	1,892,229,140
Issue of redeemable participating units		48,379,620	543,025,972	27,377,919
Dilution levy		(85,824)	345,829	21
Redemption of redeemable participating units		(74,063,742)	(79,828,167)	(137,781,134)
Increase/(decrease) in net assets attributable to holders of redeemable participating units from operations		63,343,264	(14,262,404)	164,909,577
<b>Net assets attributable to holders of redeemable participating units at the end of the period</b>		<b>735,533,206</b>	<b>921,832,526</b>	<b>1,946,735,523</b>
<b>Net assets attributable to holders of redeemable participating units</b>				
Classified as liabilities		735,533,206	921,832,526	1,946,735,523
Classified as equity		–	–	–

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING UNITS (continued)**

*For the six months ended 30 June 2024*

	<b>Notes</b>	<b>Northern Trust World Natural Capital Paris- Aligned Equity Index Fund US\$</b>
<b>Net assets attributable to holders of redeemable participating units at the beginning of the period</b>	8	20,652,044
Issue of redeemable participating units		1,468,953,061
Dilution levy		–
Redemption of redeemable participating units		(1,801,372)
Increase in net assets attributable to holders of redeemable participating units from operations		<u>81,464,812</u>
<b>Net assets attributable to holders of redeemable participating units at the end of the period</b>		<u><u>1,569,268,545</u></u>
<b>Net assets attributable to holders of redeemable participating units</b>		
Classified as liabilities		1,569,268,545
Classified as equity		–

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING UNITS**

For the six months ended 30 June 2023

	Notes	Northern Trust World Equity Index Fund US\$	Northern Trust Europe Custom ESG Equity Index Fund €	Northern Trust World Custom ESG Equity Index Fund US\$
<b>Net assets attributable to holders of redeemable participating units at the beginning of the period</b>	8	577,303,030	909,083,692	9,250,620,202
Issue of redeemable participating units		403,080,691	83,147,138	1,580,621,983
Dilution levy		108,346	239,129	895,954
Redemption of redeemable participating units		(285,266,166)	(159,586,563)	(865,752,965)
Increase in net assets attributable to holders of redeemable participating units from operations		96,419,225	104,354,234	1,504,566,349
<b>Net assets attributable to holders of redeemable participating units at the end of the period</b>		<b>791,645,126</b>	<b>937,237,630</b>	<b>11,470,951,523</b>
<b>Net assets attributable to holders of redeemable participating units</b>				
Classified as liabilities		791,645,126	937,237,630	11,470,951,523
Classified as equity		–	–	–
	Notes	Northern Trust World Custom ESG EUR Hedged Equity Index Fund €	Northern Trust Europe Value ESG Fund €	Northern Trust North America Value ESG Fund* US\$
<b>Net assets attributable to holders of redeemable participating units at the beginning of the period</b>	8	2,571,414,099	28,918,317	10,978,706
Issue of redeemable participating units		108,107,532	3,025,611	–
Dilution levy		120,192	8,228	4,724
Redemption of redeemable participating units		(486,868,050)	(7,657,432)	(11,744,659)
Increase in net assets attributable to holders of redeemable participating units from operations		355,690,082	3,346,539	761,229
<b>Net assets attributable to holders of redeemable participating units at the end of the period</b>		<b>2,548,463,855</b>	<b>27,641,263</b>	<b>–</b>
<b>Net assets attributable to holders of redeemable participating units</b>				
Classified as liabilities		2,548,463,855	–	–
Classified as equity		–	27,641,263	–

\*Sub-Fund terminated on 31 January 2023.

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING UNITS (continued)**

For the six months ended 30 June 2023

	Notes	Northern Trust Developed Real Estate Index Fund US\$	Northern Trust World EUR Hedged Equity Index Fund* €	Northern Trust North America Custom ESG Equity Index Fund US\$
<b>Net assets attributable to holders of redeemable participating units at the beginning of the period</b>	8	770,704,459	227,820,989	999,902,642
Issue of redeemable participating units		116,267,975	2,312,017	106,137,942
Dilution levy		112,087	1,256	31,832
Redemption of redeemable participating units		(522,723,280)	(245,347,712)	(108,905,660)
Increase in net assets attributable to holders of redeemable participating units from operations		8,072,840	15,213,450	172,262,214
<b>Net assets attributable to holders of redeemable participating units at the end of the period</b>		<u>372,434,081</u>	<u>–</u>	<u>1,169,428,970</u>
<b>Net assets attributable to holders of redeemable participating units</b>				
Classified as liabilities		372,434,081	–	1,169,428,970
Classified as equity		–	–	–
	Notes	Northern Trust World ESG Leaders Equity Index Fund US\$	Northern Trust World Small Cap ESG Low Carbon Index Fund €	Northern Trust World Green Transition Index Fund €
<b>Net assets attributable to holders of redeemable participating units at the beginning of the period</b>	8	1,344,375,988	1,079,744,168	1,030,205,670
Issue of redeemable participating units		257,644,953	213,819,991	191,257,233
Dilution levy		56,848	183,852	649
Redemption of redeemable participating units		(93,932,467)	(121,128,584)	(87,409,328)
Increase in net assets attributable to holders of redeemable participating units from operations		229,112,372	63,151,646	171,219,604
<b>Net assets attributable to holders of redeemable participating units at the end of the period</b>		<u>1,737,257,694</u>	<u>1,235,771,073</u>	<u>1,305,273,828</u>
<b>Net assets attributable to holders of redeemable participating units</b>				
Classified as liabilities		1,737,257,694	1,235,771,073	1,305,273,828
Classified as equity		–	–	–

\*Sub-Fund terminated on 4 April 2023.

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND

STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING UNITS (continued)

For the six months ended 30 June 2023

	Notes	Northern Trust High Dividend ESG World Equity Fund US\$	NT Europe SDG Screened Low Carbon Index Fund €	NT World SDG Screened Low Carbon Index Fund €
<b>Net assets attributable to holders of redeemable participating units at the beginning of the period</b>	8	335,785,271	1,472,426,554	2,525,327,681
Issue of redeemable participating units		10,969,373	58,838,162	210,533,707
Dilution levy		11,840	78,347	96,700
Redemption of redeemable participating units		(14,663,871)	(122,014,892)	(161,484,615)
Increase in net assets attributable to holders of redeemable participating units from operations		38,820,264	195,581,547	445,300,082
<b>Net assets attributable to holders of redeemable participating units at the end of the period</b>		<b>370,922,877</b>	<b>1,604,909,718</b>	<b>3,019,773,555</b>
<b>Net assets attributable to holders of redeemable participating units</b>				
Classified as liabilities		370,922,877	1,604,909,718	3,019,773,555
Classified as equity		–	–	–
	Notes	Northern Trust Quality Low Vol Low Carbon World Fund US\$	Northern Trust Developed Real Estate ESG Climate Index Fund US\$	Northern Trust World Natural Capital PAB Index Fund II US\$
<b>Net assets attributable to holders of redeemable participating units at the beginning of the period</b>	8	239,927,120	95,845,947	892,663,616
Issue of redeemable participating units		60,903,890	295,244,558	477,196,248
Dilution levy		27,964	91,317	11
Redemption of redeemable participating units		(26,180,931)	(8,342,629)	(189,647,137)
Increase in net assets attributable to holders of redeemable participating units from operations		21,081,940	6,714,346	185,650,210
<b>Net assets attributable to holders of redeemable participating units at the end of the period</b>		<b>295,759,983</b>	<b>389,553,539</b>	<b>1,365,862,948</b>
<b>Net assets attributable to holders of redeemable participating units</b>				
Classified as liabilities		–	389,553,539	1,365,862,948
Classified as equity		295,759,983	–	–

The accompanying summary of significant accounting policies and notes form an integral part of these financial statements.

## NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND

### STATEMENT OF SIGNIFICANT ACCOUNTING POLICIES

For the six months ended 30 June 2024

#### Background

Northern Trust UCITS Common Contractual Fund (the “CCF”) is an open-ended umbrella common contractual fund constituted by the Deed of Constitution and is authorised by the Central Bank of Ireland as a UCITS pursuant to the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (the “UCITS Regulations”) and the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019 (the “Central Bank UCITS Regulations”).

At 30 June 2024, the CCF comprised nineteen (31 December 2023: nineteen) Sub-Funds (each a “Sub-Fund”, collectively the “Sub-Funds”) of which two (31 December 2023: two) are terminated.

Northern Trust North America Value ESG Fund and Northern Trust World EUR Hedged Equity Index Fund terminated on 31 January 2023 and 4 April 2023, respectively.

The following table details the Sub-Funds currently available for subscription:

Sub-Fund Name	Launch Date	Investment Objective
Northern Trust World Equity Index Fund	10 November 2010	The investment objective of Northern Trust World Equity Index Fund is to closely match the risk and return characteristics of the MSCI World Index with net dividends reinvested.
Northern Trust Europe Custom ESG Equity Index Fund	20 April 2012	The investment objective of Northern Trust Europe Custom ESG Equity Index Fund is to closely match the risk and return characteristics of the MSCI Europe Custom ESG Index with net dividends reinvested.
Northern Trust World Custom ESG Equity Index Fund	9 December 2013	The investment objective of Northern Trust World Custom ESG Equity Index Fund is to closely match the risk and return of the MSCI World Custom ESG Index with net dividends reinvested.
Northern Trust World Custom ESG EUR Hedged Equity Index Fund	1 April 2014	The investment objective of Northern Trust World Custom ESG EUR Hedged Equity Index Fund is to closely match the risk and return of the MSCI World Custom ESG 100% Hedged to EUR Index with net dividends reinvested.
Northern Trust Europe Value ESG Fund	13 November 2018	The investment objective of Northern Trust Europe Value ESG Fund is to deliver long-term capital growth by investing in securities which exhibit value, quality and momentum factors excluding securities that do not meet certain environmental, social and governance (“ESG”) criteria.
Northern Trust Developed Real Estate Index Fund	30 January 2015	The investment objective of Northern Trust Developed Real Estate Index Fund is to closely match the risk and return of the FTSE EPRA/NAREIT Developed Index with net dividends reinvested.
Northern Trust North America Custom ESG Equity Index Fund	21 December 2015	The investment objective of Northern Trust North America Custom ESG Equity Index Fund is to closely match the risk and return characteristics of the MSCI North America Custom ESG Index with net dividends reinvested.
Northern Trust World ESG Leaders Equity Index Fund	31 October 2017	The investment objective of Northern Trust World ESG Leaders Equity Index Fund is to closely match the risk and return characteristics of the MSCI World ESG Leaders Index with net dividends reinvested.
Northern Trust World Small Cap ESG Low Carbon Index Fund	6 June 2019	The investment objective of Northern Trust World Small Cap ESG Low Carbon Index Fund is to closely match the risk and return characteristics of the MSCI World Small Cap Custom ESG Low Carbon Index with net dividends reinvested.
Northern Trust World Green Transition Index Fund	27 September 2019	The investment objective of the Northern Trust World Green Transition Index Fund is to closely match the risk and return characteristics of the MSCI World Custom ESG Climate Series A Index with net dividends reinvested.
Northern Trust High Dividend ESG World Equity Fund	5 December 2019	The investment objective of the Northern Trust High Dividend ESG World Equity Fund is to deliver long-term capital growth by investing in a diverse portfolio of high quality dividend paying companies whilst controlling for market risk and aiming for an improvement on the environment, social and governance (“ESG”) characteristics of the portfolio.
NT Europe SDG Screened Low Carbon Index Fund	6 May 2020	The investment objective of the NT Europe SDG Screened Low Carbon Index Fund is to closely match the risk and return characteristics of the MSCI Europe Select ESG Leaders Low Carbon Impact G Series Index with net dividends reinvested.
NT World SDG Screened Low Carbon Index Fund	22 March 2021	The investment objective of the NT World SDG Screened Low Carbon Index Fund is to closely match the risk and return characteristics of the MSCI World Select ESG Leaders Low Carbon Impact G Series Index with net dividends reinvested.



## NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND

### STATEMENT OF SIGNIFICANT ACCOUNTING POLICIES (continued)

For the six months ended 30 June 2024

#### Background (continued)

Sub-Fund Name	Launch Date	Investment Objective
Northern Trust Quality Low Vol Low Carbon World Fund	23 June 2021	The investment objective of the Northern Trust Quality Low Vol Low Carbon World Fund is to deliver long-term capital growth by investing in diverse portfolio of high quality low volatility companies whilst maintaining lower absolute volatility than the MSCI World Index and excluding securities that do not meet certain environmental, social and governance (“ESG”) criteria whilst seeking a reduction in carbon intensity and potential emissions from fossil fuels relative to the Index.
Northern Trust Developed Real Estate ESG Climate Index Fund	12 August 2022	The investment objective of the Northern Trust Developed Real Estate ESG Climate Index Fund is to closely match the risk and return characteristics of the Solactive Developed Real Estate ESG Climate Index NTR with net dividends reinvested.
Northern Trust World Natural Capital PAB Index Fund II	11 November 2022	The investment objective of the Northern Trust World Natural Capital PAB Index Fund II is to closely match the risk and return characteristics of the MSCI World Natural Capital Paris-Aligned Equity Select Index with net dividends reinvested.
Northern Trust World Natural Capital Paris-Aligned Equity Index Fund	12 December 2023	The investment objective of the Northern Trust World Natural Capital Paris-Aligned Equity Index Fund is to closely match the risk and return characteristics of the MSCI World Natural Capital Paris-Aligned Equity Custom Index with net dividends reinvested.

Subject to the requirements of the Central Bank of Ireland, each of the Sub-Funds may invest in the other Sub-Funds of the CCF. The Sub-Funds did not engage in any such cross-investment during the six months ended 30 June 2024 or the year ended 31 December 2023.

Neither the CCF nor any Sub-Fund is an incorporated entity and neither the CCF nor any Sub-Fund has a separate legal personality.

#### Basis of Accounting

The condensed financial statements for the six months ended 30 June 2024 (the “period”) are prepared under the requirements of FRS 104 *Interim Financial Reporting* (“FRS 104”), the UCITS Regulations and the Central Bank UCITS Regulations. The same accounting policies and methods of computation followed in the most recent annual financial statements have been used in the preparation of the interim financial statements. The financial statements for the year ended 31 December 2023 were prepared under FRS 102 *The Financial Reporting Standard applicable in the UK and Republic of Ireland* (“FRS 102”). These condensed interim financial statements do not include all the information required for full annual financial statements prepared under FRS 102 and should be read in conjunction with the financial statements of the CCF for the year ended 31 December 2023.

## NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND

### NOTES FORMING PART OF THE FINANCIAL STATEMENTS

*For the six months ended 30 June 2024*

#### 1. Fees and Expenses

The Manager is entitled to charge a fee out of the assets of each Sub-Fund of up to 1% of the net assets of the Sub-Fund for all reasonable out of pocket costs and expenses incurred in the performance of its duties.

The Investment Manager is entitled to receive a fee out of the assets of each Sub-Fund of up to 1% of the net assets of the Sub-Fund. The Investment Manager is also entitled to be reimbursed out of the assets of each Sub-Fund for all reasonable out of pocket costs and expenses incurred in the performance of its duties.

The following fee tariffs in relation to each Sub-Fund are set out below:

Fund Administration, Depositary & Custody:

Annual Net Asset Value Based Fee from the umbrella fund paid monthly in arrears of:

- 3.0 bps of the Net Asset Value of the Sub-Fund until the total AUM of the NT UCITS CCF umbrella reaches US\$5bn;
- 2.9 bps of the Net Asset Value of the Sub-Fund when the total AUM of the NT UCITS CCF umbrella is between US\$5bn & US\$10bn;
- 2.6 bps of the Net Asset Value of the Sub-Fund when the total AUM of the NT UCITS CCF umbrella is between US\$10bn & US\$15bn;
- 2.4 bps of the Net Asset Value of the Sub-Fund when the total AUM of the NT UCITS CCF umbrella is over US\$15bn;

60% of the fees set forth above shall be due to the Administrator and 40% shall be due to the Depositary, of which 10% will be with respect to depositary services and 30% will be payable with respect to custody services.

The Depositary shall also be entitled to receive out of the assets of the Sub-Fund redemption TT (“Telegraphic Transfer”) charges in accordance to the below fee tariff:

- €9.00 per redemption payment effected
- US\$7.00 per redemption payment effected
- £7.00 per redemption payment effected

TT charges on receipt of monies have been waived. Monthly account maintenance charges have also been waived.

The actual fees earned by the Investment Manager, the Administrator, the Depositary and the Manager for the period are disclosed in Note 4.

#### 2. Distributions

The Sub-Funds did not declare or pay any distributions during the six months ended 30 June 2024 or the six months ended 30 June 2023.

#### 3. Cash, Cash Equivalents and Margin Cash

Cash and cash equivalents comprise current deposits with The Northern Trust Company and investments in Money Market Funds.

All margin cash are held with Citigroup Global Markets Ltd. and Bank of America Merrill Lynch International.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**NOTES FORMING PART OF THE FINANCIAL STATEMENTS (continued)**

For the six months ended 30 June 2024

**4. Transactions with Related Parties**

The following transactions were entered into during the period by the Sub-Funds in the ordinary course of business.

The following fees were earned by and payable to Northern Trust Global Investments Limited, as Investment Manager, during the period and at the year end.

	<b>During the six months ended 30 Jun 2024</b>	<b>During the six months ended 30 Jun 2023</b>	<b>As at 30 Jun 2024</b>	<b>As at 31 Dec 2023</b>
Northern Trust World Equity Index Fund	US\$71,555	US\$97,647	US\$34,407	US\$43,896
Northern Trust Europe Custom ESG Equity Index Fund	€17,476	€29,551	€7,625	€12,639
Northern Trust World Custom ESG Equity Index Fund	US\$1,040,725	US\$958,102	US\$514,264	US\$492,260
Northern Trust World Custom ESG EUR Hedged Equity Index Fund	€508,776	€608,551	€257,289	€297,807
Northern Trust North America Value ESG Fund*	–	US\$988	–	–
Northern Trust Developed Real Estate Index Fund	US\$89,756	US\$231,886	US\$42,356	US\$54,341
Northern Trust World EUR Hedged Equity Index Fund**	–	€30,829	–	–
Northern Trust North America Custom ESG Equity Index Fund	–	US\$6,871	–	–
Northern Trust World ESG Leaders Equity Index Fund	US\$415,830	US\$412,222	US\$211,636	US\$222,984
Northern Trust World Small Cap ESG Low Carbon Index Fund	€17,243	€11,801	€9,071	€8,728
Northern Trust World Green Transition Index Fund	€380,486	€255,863	€203,074	€147,547
Northern Trust High Dividend ESG World Equity Fund	US\$42,250	US\$45,119	US\$21,594	US\$21,719
NT Europe SDG Screened Low Carbon Index Fund	€162,791	€158,756	€80,794	€56,283
NT World SDG Screened Low Carbon Index Fund	€346,699	€281,436	€179,570	€112,570
Northern Trust Quality Low Vol Low Carbon World Fund	US\$156,123	–	US\$78,197	US\$73,299
Northern Trust Developed Real Estate ESG Climate Index Fund	US\$175,884	US\$59,903	US\$102,721	US\$58,121
Northern Trust World Natural Capital PAB Index Fund II	US\$459,310	US\$407,799	US\$230,671	US\$261,727
Northern Trust World Natural Capital Paris-Aligned Equity Index Fund***	US\$80,033	–	US\$65,670	US\$379

Northern Trust Europe Value ESG Fund did not incur any fees in relation to the Investment Manager during the six months ended 30 June 2024 (30 June 2023: Nil).

The following table shows fee rebates and fee rebate receivables due to Northern Trust Global Investments Limited, as Investment Manager, during the period and at the year end.

	<b>During the six months ended 30 Jun 2024</b>	<b>During the six months ended 30 Jun 2023</b>	<b>As at 30 Jun 2024</b>	<b>As at 31 Dec 2023</b>
Northern Trust Developed Real Estate Index Fund	US\$944	–	US\$787	–
Northern Trust World Small Cap ESG Low Carbon Index Fund	€1,194	–	€63	€527
Northern Trust World Green Transition Index Fund	€5	€2,695	–	€90
Northern Trust High Dividend ESG World Equity Fund	US\$744	–	US\$149	–
Northern Trust Developed Real Estate ESG Climate Index Fund	US\$5,471	US\$6,537	US\$2,498	US\$888
Northern Trust World Natural Capital PAB Index Fund II	US\$6,424	–	US\$6,424	–
Northern Trust World Natural Capital Paris-Aligned Equity Index Fund***	US\$2,410	–	US\$10,054	US\$8,875

Northern Trust World Equity Index Fund, Northern Trust Europe Custom ESG Equity Index Fund, Northern Trust World Custom ESG Equity Index Fund, Northern Trust World Custom ESG EUR Hedged Equity Index Fund, Northern Trust Europe Value ESG Fund, Northern Trust North America Value ESG Fund, Northern Trust World EUR Hedged Equity Index Fund, Northern Trust North America Custom ESG Equity Index Fund, Northern Trust World ESG Leaders Equity Index Fund, NT Europe SDG Screened Low Carbon Index Fund, NT World SDG Screened Low Carbon Index Fund and Northern Trust Quality Low Vol Low Carbon World Fund did not have any fee rebates and fee rebate receivables in relation to the Investment Manager during the six months ended 30 June 2024 (30 June 2023: Nil).

\*Sub-Fund terminated on 31 January 2023.

\*\*Sub-Fund terminated on 4 April 2023.

\*\*\*Sub-Fund launched on 12 December 2023.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**NOTES FORMING PART OF THE FINANCIAL STATEMENTS (continued)**

For the six months ended 30 June 2024

**4. Transactions with Related Parties (continued)**

The following fees were earned by and payable to Northern Trust International Fund Administration Services (Ireland) Limited, as Administrator, during the period and at the year end.

	<b>During the six months ended 30 Jun 2024</b>	<b>During the six months ended 30 Jun 2023</b>	<b>As at 30 Jun 2024</b>	<b>As at 31 Dec 2023</b>
Northern Trust World Equity Index Fund	US\$45,948	US\$60,193	US\$16,354	US\$9,729
Northern Trust Europe Custom ESG Equity Index Fund	€45,466	€84,689	€17,524	€13,160
Northern Trust World Custom ESG Equity Index Fund	US\$587,573	US\$810,667	US\$240,520	US\$141,049
Northern Trust World Custom ESG EUR Hedged Equity Index Fund	€129,726	€199,887	€51,828	€32,623
Northern Trust Europe Value ESG Fund	€1,732	€2,941	€10,347	€9,620
Northern Trust North America Value ESG Fund*	–	US\$416	US\$1,045	US\$1,381
Northern Trust Developed Real Estate Index Fund	US\$14,577	US\$51,690	US\$9,539	US\$9,161
Northern Trust World EUR Hedged Equity Index Fund**	–	€10,148	€2,241	€2,241
Northern Trust North America Custom ESG Equity Index Fund	US\$73,405	US\$85,189	US\$35,932	US\$17,872
Northern Trust World ESG Leaders Equity Index Fund	US\$74,896	US\$127,724	US\$29,181	US\$24,685
Northern Trust World Small Cap ESG Low Carbon Index Fund	€77,739	€95,548	€47,489	€22,271
Northern Trust World Green Transition Index Fund	€82,198	€90,839	€45,111	€14,598
Northern Trust High Dividend ESG World Equity Fund	US\$22,027	US\$28,610	US\$12,247	US\$7,735
NT Europe SDG Screened Low Carbon Index Fund	€77,369	€123,940	€29,958	€22,701
NT World SDG Screened Low Carbon Index Fund	€176,681	€222,609	€74,295	€38,180
Northern Trust Quality Low Vol Low Carbon World Fund	US\$34,444	US\$21,984	US\$9,176	–
Northern Trust Developed Real Estate ESG Climate Index Fund	US\$30,925	US\$14,300	US\$16,873	US\$5,609
Northern Trust World Natural Capital PAB Index Fund II	US\$98,440	US\$104,184	US\$45,124	US\$22,645
Northern Trust World Natural Capital Paris-Aligned Equity Index Fund***	US\$40,173	–	US\$31,691	US\$151

The following fees were earned by and payable to Northern Trust Fiduciary Services (Ireland) Limited, as Depository, during the period and at the year end.

	<b>During the six months ended 30 Jun 2024</b>	<b>During the six months ended 30 Jun 2023</b>	<b>As at 30 Jun 2024</b>	<b>As at 31 Dec 2023</b>
Northern Trust World Equity Index Fund	US\$30,061	US\$39,557	US\$14,099	US\$7,515
Northern Trust Europe Custom ESG Equity Index Fund	€29,827	€55,975	€13,337	€7,598
Northern Trust World Custom ESG Equity Index Fund	US\$391,716	US\$539,262	US\$193,158	US\$91,511
Northern Trust World Custom ESG EUR Hedged Equity Index Fund	€85,950	€132,724	€41,469	€20,683
Northern Trust Europe Value ESG Fund	€670	€1,476	€4,775	€4,681
Northern Trust North America Value ESG Fund*	–	US\$177	–	–
Northern Trust Developed Real Estate Index Fund	US\$9,146	US\$33,888	US\$6,784	US\$5,094
Northern Trust World EUR Hedged Equity Index Fund**	–	€6,512	€205	€205
Northern Trust North America Custom ESG Equity Index Fund	US\$48,365	US\$56,221	US\$25,275	US\$10,165
Northern Trust World ESG Leaders Equity Index Fund	US\$49,359	US\$84,578	US\$23,237	US\$15,092
Northern Trust World Small Cap ESG Low Carbon Index Fund	€51,342	€63,214	€33,027	€12,683
Northern Trust World Green Transition Index Fund	€54,277	€60,038	€32,335	€8,586
Northern Trust High Dividend ESG World Equity Fund	US\$14,113	US\$18,502	US\$7,033	US\$3,417
NT Europe SDG Screened Low Carbon Index Fund	€51,095	€82,142	€23,136	€13,470
NT World SDG Screened Low Carbon Index Fund	€117,304	€147,921	€57,781	€24,457
Northern Trust Quality Low Vol Low Carbon World Fund	US\$22,391	US\$14,085	US\$4,369	–
Northern Trust Developed Real Estate ESG Climate Index Fund	US\$19,911	US\$9,408	US\$11,249	US\$3,739
Northern Trust World Natural Capital PAB Index Fund II	US\$60,947	US\$69,001	US\$30,082	US\$15,097
Northern Trust World Natural Capital Paris-Aligned Equity Index Fund***	US\$26,782	–	US\$21,127	US\$101

\*Sub-Fund terminated on 31 January 2023.

\*\*Sub-Fund terminated on 4 April 2023.

\*\*\*Sub-Fund launched on 12 December 2023.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**NOTES FORMING PART OF THE FINANCIAL STATEMENTS (continued)**

For the six months ended 30 June 2024

**4. Transactions with Related Parties (continued)**

There were no fees earned by and payable/receivable to or from Northern Trust Fund Managers (Ireland) Limited, as Manager, during the period end and at the period end.

	During the six months ended 30 Jun 2024	During the six months ended 30 Jun 2023	As at 30 Jun 2024	As at 31 Dec 2023
Northern Trust Europe Custom ESG Equity Index Fund	–	–	–	€(1,656)
Northern Trust World Custom ESG Equity Index Fund	–	–	–	US\$(9,837)
Northern Trust World Custom ESG EUR Hedged Equity Index Fund	–	€1,774	–	€8,365
Northern Trust North America Value ESG Fund*	–	US\$62	–	–
Northern Trust Developed Real Estate Index Fund	–	–	–	US\$(874)
Northern Trust World EUR Hedged Equity Index Fund**	–	€264	–	–
Northern Trust North America Custom ESG Equity Index Fund	–	–	–	US\$(1,008)
Northern Trust World ESG Leaders Equity Index Fund	–	–	–	US\$(574)
Northern Trust World Green Transition Index Fund	–	€99	–	€77
Northern Trust High Dividend ESG World Equity Fund	–	–	–	US\$(152)
NT Europe SDG Screened Low Carbon Index Fund	–	–	–	€(1,351)

Northern Trust World Equity Index Fund, Northern Trust Europe Value ESG Fund, Northern Trust World Small Cap ESG Low Carbon Index Fund, NT World SDG Screened Low Carbon Index Fund, Northern Trust Quality Low Vol Low Carbon World Fund, Northern Trust Developed Real Estate ESG Climate Index Fund, Northern Trust World Natural Capital PAB Index Fund II and Northern Trust World Natural Capital Paris-Aligned Equity Index Fund did not incur any fees in relation to the Manager during the six months ended 30 June 2024 or 30 June 2023.

\*Sub-Fund terminated on 31 January 2023.

\*\*Sub-Fund terminated on 4 April 2023.

The Sub-Funds hold cash balances with The Northern Trust Company, the appointed global sub-custodian of the Depositary. Cash held with The Northern Trust Company by each Sub-Fund as at the period end is disclosed in the Statement of Financial Position. Bank interest earned/accrued by each Sub-Fund during the period in respect of their cash balances held with The Northern Trust Company is disclosed in the Statement of Comprehensive Income.

Key Investor Information Document (“KIID”) fees for the six months ended 30 June 2024 paid to Northern Trust Company, London amounted to €5,214 and US\$13,219 (30 June 2023: €5,593 and US\$7,939).

Northern Trust World Equity Index Fund, Northern Trust World Custom ESG Equity Index Fund, Northern Trust World Custom ESG EUR Hedged Equity Index Fund, Northern Trust North America Custom ESG Equity Index Fund, Northern Trust World ESG Leaders Equity Index Fund, Northern Trust World Green Transition Index Fund, NT World SDG Screened Low Carbon Index Fund, Northern Trust World Natural Capital PAB Index Fund II and Northern Trust World Natural Capital Paris-Aligned Equity Index Fund invest in Northern Trust Corporation, which the Manager, Investment Manager, Administrator and Depositary are subsidiaries of. Details of each Sub-Fund’s holdings in Northern Trust Corporation at the period end are disclosed in its Portfolio and Statement of Investments.

The Sub-Funds invest in Northern Trust Global Funds plc - The Euro Liquidity Fund, Northern Trust Global Funds plc - The Sterling Fund and Northern Trust Global Funds plc - The U.S. Dollar Fund, which are also managed by the Investment Manager. Details of each Sub-Fund’s holdings in these Money Market Funds at the period end are disclosed in its Portfolio and Statement of Investments.

No Distributions were paid by the Master Funds to the Feeder Funds for the six months ended 30 June 2024 or the six months ended 30 June 2023.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**NOTES FORMING PART OF THE FINANCIAL STATEMENTS (continued)**

*For the six months ended 30 June 2024*

**4. Transactions with Related Parties (continued)**

The Feeder Funds had the following holdings in the Master Funds as at the period end:

Master Funds	Feeder Funds	30 June 2024	31 December 2023
Northern Trust World Equity Index Fund	The NT World Equity Index Feeder Fund	87%	86%
Northern Trust Europe Custom ESG Equity Index Fund	Northern Trust Europe Custom ESG Equity Index UCITS FGR Feeder Fund	98%	94%
Northern Trust World Custom ESG Equity Index Fund	Northern Trust World Custom ESG Equity Index UCITS FGR Feeder Fund	50%	48%
	The NT World Custom ESG Equity Index Feeder Fund	10%	9%
Northern Trust World Custom ESG EUR Hedged Equity Index Fund	The NT World Custom ESG EUR Hedged Equity Index Feeder Fund	10%	13%
Northern Trust Europe Value ESG Fund	Northern Trust Europe Value ESG FGR Feeder Fund	100%	100%
Northern Trust North America Custom ESG Equity Index Fund	Northern Trust North America Custom ESG Index UCITS FGR Feeder Fund	100%	100%
Northern Trust World ESG Leaders Equity Index Fund	Northern Trust World ESG Leaders Equity Index FGR Fund	–	33%
Northern Trust World Small Cap ESG Low Carbon Index Fund	Northern Trust World Small Cap ESG Low Carbon Index FGR Fund	63%	64%
	The NT World Small Cap ESG Low Carbon Index Feeder Fund	32%	31%
Northern Trust World Green Transition Index Fund	The NT World Green Transition Index Feeder Fund	33%	35%
Northern Trust High Dividend ESG World Equity Fund	Northern Trust High Dividend ESG World Equity Feeder Fund	85%	85%
NT Europe SDG Screened Low Carbon Index Fund	NT Europe SDG Screened Low Carbon Index FGR Fund	27%	35%
NT World SDG Screened Low Carbon Index	NT World SDG Screened Low Carbon Index FGR Fund	12%	11%
Northern Trust Quality Low Vol Low Carbon World Equity Fund	The NT Quality Low Vol Low Carbon World Feeder Fund	51%	46%
Northern Trust Developed Real Estate ESG Climate Index Fund	The NT Developed Real Estate ESG Climate Index Feeder Fund	10%	13%

No remuneration was paid to the Non-Independent Directors of the Manager out of the assets of the Sub-Funds during the six months ended 30 June 2024 or the six months ended 30 June 2023. Remuneration paid to the Independent Directors is disclosed in Note 5. Bimal Shah and Alan Keating, who served as Directors of the Manager during the six months ended 30 June 2024, are employees of subsidiaries of Northern Trust Corporation which include the Manager, Investment Manager, Administrator and Depositary as subsidiaries.

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND

NOTES FORMING PART OF THE FINANCIAL STATEMENTS (continued)

For the six months ended 30 June 2024

5. Other Expenses

For the six months ended 30 June 2024

	Northern Trust World Equity Index Fund US\$	Northern Trust Europe Custom ESG Equity Index Fund €	Northern Trust World Custom ESG Equity Index Fund US\$	Northern Trust World Custom ESG EUR Hedged Equity Index Fund €
<b>Other expenses</b>				
Corporate secretarial fees	–	–	–	–
Directors insurance	(448)	(446)	(5,896)	(1,343)
Directors fees	(939)	(983)	(11,956)	(2,563)
Legal fees	(1,081)	(1,103)	(10,995)	(2,510)
Management fees and expenses	–	–	–	–
Set up costs	–	–	–	–
Professional services fees*	(6,640)	(7,215)	(85,209)	(18,472)
Transaction reporting cost	–	–	–	–
Registration and filing fees	(2,831)	(2,172)	(27,998)	(4,920)
CBI levy	(131)	(206)	(1,276)	(123)
General expenses	(1,831)	(1,019)	(14,383)	(3,260)
<b>Total other expenses</b>	<b>(13,901)</b>	<b>(13,144)</b>	<b>(157,713)</b>	<b>(33,191)</b>

	Northern Trust Europe Value ESG Fund €	Northern Trust North America Value ESG Fund** US\$	Northern Trust Developed Real Estate Index Fund US\$	Northern Trust World EUR Hedged Equity Index Fund*** €
<b>Other expenses</b>				
Corporate secretarial fees	–	–	–	–
Directors insurance	(12)	–	(232)	–
Directors fees	(25)	–	(263)	–
Legal fees	(535)	(19,914)	(237)	–
Management fees and expenses	–	–	–	–
Set up costs	–	–	–	–
Professional services fees*	(131)	–	(2,173)	–
Transaction reporting cost	(19,497)	–	(12,942)	–
Registration and filing fees	(12)	–	(4,691)	–
CBI levy	(1)	–	(224)	–
General expenses	(591)	(6)	(3,424)	(67,931)
<b>Total other expenses</b>	<b>(20,804)</b>	<b>(19,920)</b>	<b>(24,186)</b>	<b>(67,931)</b>

	Northern Trust North America Custom ESG Equity Index Fund US\$	Northern Trust World ESG Leaders Equity Index Fund US\$	Northern Trust World Small Cap ESG Low Carbon Index Fund €	Northern Trust World Green Transition Index Fund €
<b>Other expenses</b>				
Corporate secretarial fees	–	–	–	–
Directors insurance	(608)	(893)	(719)	(754)
Directors fees	(1,363)	(1,686)	(1,504)	(1,545)
Legal fees	(1,436)	–	(163)	–
Management fees and expenses	–	–	–	–
Set up costs	–	–	–	–
Professional services fees*	(9,933)	(11,898)	(9,299)	(11,219)
Transaction reporting cost	–	–	–	–
Registration and filing fees	(2,240)	(6,061)	(4,090)	(4,822)
CBI levy	(1,101)	(1,026)	(264)	(216)
General expenses	(429)	6,470	(3,560)	(1,206)
<b>Total other expenses</b>	<b>(17,110)</b>	<b>(15,094)</b>	<b>(19,599)</b>	<b>(19,762)</b>

\*The primary components of professional service fees for the six months ended 30 June 2024 were amounts charged for corporate engagement and responsible investment advisory services.

\*\*Sub-Fund terminated on 31 January 2023.

\*\*\*Sub-Fund terminated on 4 April 2023.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**NOTES FORMING PART OF THE FINANCIAL STATEMENTS (continued)**

For the six months ended 30 June 2024

**5. Other Expenses (continued)**

For the six months ended 30 June 2024 (continued)

	Northern Trust High Dividend ESG World Equity Fund US\$	NT Europe SDG Screened Low Carbon Index Fund €	NT World SDG Screened Low Carbon Index Fund €	Northern Trust Quality Low Vol Low Carbon World Fund US\$
<b>Other expenses</b>				
Corporate secretarial fees	–	–	–	–
Directors insurance	(195)	(824)	(1,584)	(273)
Directors fees	(438)	(1,628)	(3,333)	(643)
Legal fees	–	–	(3,052)	–
Management fees and expenses	–	–	–	–
Set up costs	–	–	(2,086)	–
Professional services fees*	(3,057)	(11,778)	(25,464)	(4,686)
Transaction reporting cost	–	–	–	(4,591)
Registration and filing fees	(2,275)	(3,009)	(5,760)	(1,225)
CBI levy	(422)	(247)	(517)	(268)
General expenses	1,133	2,840	(3,057)	2,322
<b>Total other expenses</b>	<b>(5,254)</b>	<b>(14,646)</b>	<b>(44,853)</b>	<b>(9,364)</b>

	Northern Trust Developed Real Estate ESG Climate Index Fund US\$	Northern Trust World Natural Capital PAB Index Fund II US\$	Northern Trust World Natural Capital Paris- Aligned Equity Index Fund US\$
<b>Other expenses</b>			
Corporate secretarial fees	–	–	–
Directors insurance	(306)	(856)	(52)
Directors fees	(507)	(1,816)	(22)
Legal fees	(501)	(1,219)	(331)
Management fees and expenses	–	–	–
Set up costs	(2,901)	(2,976)	(2,235)
Professional services fees*	(3,873)	(14,811)	(1,416)
Transaction reporting cost	–	–	–
Registration and filing fees	(1,295)	(3,581)	–
CBI levy	(209)	(524)	(127)
General expenses	(2,676)	(2,222)	(7,169)
<b>Total other expenses</b>	<b>(12,268)</b>	<b>(28,005)</b>	<b>(11,352)</b>

\*The primary components of professional service fees for the six months ended 30 June 2024 were amounts charged for corporate engagement and responsible investment advisory services.



NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND

NOTES FORMING PART OF THE FINANCIAL STATEMENTS (continued)

For the six months ended 30 June 2024

5. Other Expenses (continued)

For the six months ended 30 June 2023

	Northern Trust World Equity Index Fund US\$	Northern Trust Europe Custom ESG Equity Index Fund €	Northern Trust World Custom ESG Equity Index Fund US\$	Northern Trust World Custom ESG EUR Hedged Equity Index Fund €
<b>Other expenses</b>				
Corporate secretarial fees	(241)	(390)	(5,322)	(5,020)
Directors insurance	(356)	(707)	(5,656)	(1,815)
Directors fees	(710)	(861)	(9,484)	(2,556)
Legal fees	(3,352)	(2,663)	(11,457)	(5,861)
Management fees and expenses	–	–	–	(1,774)
Set up costs	–	–	–	–
Professional services fees*	(5,927)	(7,043)	(82,519)	(20,954)
Transaction reporting cost	(3,388)	(3,029)	(249)	(178)
Registration and filing fees	(548)	(560)	(3,578)	(232)
CBI levy	(338)	(336)	(4,440)	(1,075)
General expenses	(1,357)	(1,490)	(13,416)	(2,517)
<b>Total other expenses</b>	<b>(16,217)</b>	<b>(17,079)</b>	<b>(136,121)</b>	<b>(41,982)</b>

	Northern Trust Europe Value ESG Fund €	Northern Trust North America Value ESG Fund** US\$	Northern Trust Developed Real Estate Index Fund US\$	Northern Trust World EUR Hedged Equity Index Fund*** €
<b>Other expenses</b>				
Corporate secretarial fees	(77)	(15)	(564)	(91)
Directors insurance	(22)	(15)	(548)	(278)
Directors fees	(43)	(71)	(542)	(542)
Legal fees	(2,530)	–	(3,941)	(4,496)
Management fees and expenses	–	(62)	–	(264)
Set up costs	–	–	–	–
Professional services fees*	(390)	(5,194)	(3,972)	(2,401)
Transaction reporting cost	–	–	(79)	(1,847)
Registration and filing fees	(564)	(1,281)	(2,163)	(581)
CBI levy	–	(5)	(146)	(145)
General expenses	(397)	(15)	(2,487)	(70,544)
<b>Total other expenses</b>	<b>(4,023)</b>	<b>(6,658)</b>	<b>(14,442)</b>	<b>(81,189)</b>

	Northern Trust North America Custom ESG Equity Index Fund US\$	Northern Trust World ESG Leaders Equity Index Fund US\$	Northern Trust World Small Cap ESG Low Carbon Index Fund €	Northern Trust World Green Transition Index Fund €
<b>Other expenses</b>				
Corporate secretarial fees	(506)	(342)	(53)	–
Directors insurance	(762)	(763)	(620)	(550)
Directors fees	(941)	(1,498)	(1,159)	(1,103)
Legal fees	(2,694)	(3,898)	(3,303)	(3,208)
Management fees and expenses	–	–	–	(99)
Set up costs	–	–	(1,944)	(1,096)
Professional services fees*	(8,280)	(12,859)	(10,552)	(9,769)
Transaction reporting cost	(91)	(91)	(188)	(79)
Registration and filing fees	(794)	(1,995)	(87)	(2,051)
CBI levy	(451)	(678)	(599)	(567)
General expenses	(897)	(2,951)	(1,712)	(919)
<b>Total other expenses</b>	<b>(15,416)</b>	<b>(25,075)</b>	<b>(20,217)</b>	<b>(19,441)</b>

\*The primary components of professional service fees for the six months ended 30 June 2023 were amounts charged for corporate engagement and responsible investment advisory services.

\*\*Sub-Fund terminated on 31 January 2023.

\*\*\*Sub-Fund terminated on 4 April 2023.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**NOTES FORMING PART OF THE FINANCIAL STATEMENTS (continued)**

For the six months ended 30 June 2024

**5. Other Expenses (continued)**

For the six months ended 30 June 2023 (continued)

	Northern Trust High Dividend ESG World Equity Fund US\$	NT Europe SDG Screened Low Carbon Index Fund €	NT World SDG Screened Low Carbon Index Fund €	Northern Trust Quality Low Vol Low Carbon World Fund US\$
<b>Other expenses</b>				
Corporate secretarial fees	(46)	(195)	(3)	(11)
Directors insurance	(225)	(967)	(1,912)	(167)
Directors fees	(332)	(1,573)	(2,840)	(311)
Legal fees	(3,317)	(2,977)	(5,748)	(5,077)
Management fees and expenses	–	–	–	–
Set up costs	(2,197)	(2,140)	(2,086)	(2,155)
Professional services fees*	(2,656)	(13,721)	(22,063)	(2,227)
Transaction reporting cost	(36)	(1,013)	–	–
Registration and filing fees	(567)	22	(102)	(200)
CBI levy	(125)	(756)	(1,254)	(128)
General expenses	529	(1,080)	(750)	(1,434)
<b>Total other expenses</b>	<b>(8,972)</b>	<b>(24,400)</b>	<b>(36,758)</b>	<b>(11,710)</b>

	Northern Trust Developed Real Estate ESG Climate Index Fund US\$	Northern Trust World Natural Capital PAB Index Fund II US\$
<b>Other expenses</b>		
Corporate secretarial fees	–	(53)
Directors insurance	(3)	(285)
Directors fees	(146)	(1,063)
Legal fees	(3,583)	(6,349)
Management fees and expenses	–	–
Set up costs	(2,901)	(2,976)
Professional services fees*	(1,244)	(12,253)
Transaction reporting cost	–	–
Registration and filing fees	(684)	(325)
CBI levy	(57)	(686)
General expenses	1,009	(1,874)
<b>Total other expenses</b>	<b>(7,609)</b>	<b>(25,864)</b>

\*The primary components of professional service fees for the six months ended 30 June 2023 were amounts charged for corporate engagement and responsible investment advisory services.

**6. Fair Value Estimation**

FRS 102 requires the Sub-Funds to classify financial instruments measured at fair value into the following hierarchy:

- Level 1: Inputs that are quoted prices (unadjusted) in active markets for identical assets or liabilities;
- Level 2: Inputs other than quoted prices included within Level 1 that are observable for the asset or liability, either directly (that is, as prices) or indirectly (that is, derived from prices); and
- Level 3: Inputs for the asset or liability that are not based on observable market data (that is, unobservable inputs).

The level in the fair value hierarchy within which the fair value measurement is categorised in its entirety is determined on the basis of the lowest level input that is significant to the fair value measurement in its entirety. For this purpose, the significance of an input is assessed against the fair value measurement in its entirety. If a fair value measurement uses observable inputs that require significant adjustment based on unobservable inputs, that measurement is a Level 3 measurement. Assessing the significance of a particular input to the fair value measurement in its entirety requires judgement, considering factors specific to the asset or liability.

The determination of what constitutes observable data may require significant judgement by management. Management considers observable data to be that market data that is readily available, regularly distributed or updated, reliable and verifiable, not proprietary, and provided by independent sources that are actively involved in the relevant market.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**NOTES FORMING PART OF THE FINANCIAL STATEMENTS (continued)**

For the six months ended 30 June 2024

**6. Fair Value Estimation (continued)**

The following tables analyse within the fair value hierarchy the Sub-Funds' financial assets and financial liabilities measured at fair value through profit or loss as at 30 June 2024:

**Northern Trust World Equity Index Fund**

<b>30 June 2024</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
	<b>US\$</b>	<b>US\$</b>	<b>US\$</b>	<b>US\$</b>
<i>Financial assets at fair value through profit or loss</i>				
Equities	961,016,376	429,931	–	961,446,307
Unrealised gains on futures contracts	13,153	–	–	13,153
<b>Total</b>	<b>961,029,529</b>	<b>429,931</b>	<b>–</b>	<b>961,459,460</b>
<i>Financial liabilities at fair value through profit or loss</i>				
Unrealised losses on futures contracts	(20,100)	–	–	(20,100)
<b>Total</b>	<b>(20,100)</b>	<b>–</b>	<b>–</b>	<b>(20,100)</b>

**Northern Trust Europe Custom ESG Equity Index Fund**

<b>30 June 2024</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
	<b>€</b>	<b>€</b>	<b>€</b>	<b>€</b>
<i>Financial assets at fair value through profit or loss</i>				
Equities	906,781,573	817,903	–	907,599,476
Unrealised gains on futures contracts	2,690	–	–	2,690
<b>Total</b>	<b>906,784,263</b>	<b>817,903</b>	<b>–</b>	<b>907,602,166</b>
<i>Financial liabilities at fair value through profit or loss</i>				
Unrealised losses on futures contracts	(38,213)	–	–	(38,213)
<b>Total</b>	<b>(38,213)</b>	<b>–</b>	<b>–</b>	<b>(38,213)</b>

**Northern Trust World Custom ESG Equity Index Fund**

<b>30 June 2024</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
	<b>US\$</b>	<b>US\$</b>	<b>US\$</b>	<b>US\$</b>
<i>Financial assets at fair value through profit or loss</i>				
Equities	13,080,947,709	5,769,752	–	13,086,717,461
Unrealised gains on futures contracts	258,401	–	–	258,401
<b>Total</b>	<b>13,081,206,110</b>	<b>5,769,752</b>	<b>–</b>	<b>13,086,975,862</b>
<i>Financial liabilities at fair value through profit or loss</i>				
Unrealised losses on futures contracts	(31,110)	–	–	(31,110)
<b>Total</b>	<b>(31,110)</b>	<b>–</b>	<b>–</b>	<b>(31,110)</b>

**Northern Trust World Custom ESG EUR Hedged Equity Index Fund**

<b>30 June 2024</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
	<b>€</b>	<b>€</b>	<b>€</b>	<b>€</b>
<i>Financial assets at fair value through profit or loss</i>				
Equities	2,734,170,102	1,301,591	–	2,735,471,693
Unrealised gains on futures contracts	57,156	–	–	57,156
Unrealised gains on forward currency contracts	–	3,184,063	–	3,184,063
<b>Total</b>	<b>2,734,227,258</b>	<b>4,485,654</b>	<b>–</b>	<b>2,738,712,912</b>
<i>Financial liabilities at fair value through profit or loss</i>				
Unrealised losses on futures contracts	(7,551)	–	–	(7,551)
Unrealised losses on forward currency contracts	–	(32,216,385)	–	(32,216,385)
<b>Total</b>	<b>(7,551)</b>	<b>(32,216,385)</b>	<b>–</b>	<b>(32,223,936)</b>

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**NOTES FORMING PART OF THE FINANCIAL STATEMENTS (continued)**

For the six months ended 30 June 2024

**6. Fair Value Estimation (continued)**

**Northern Trust Europe Value ESG Fund**

<b>30 June 2024</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
	€	€	€	€
<i>Financial assets at fair value through profit or loss</i>				
Equities	18,155,615	–	–	18,155,615
Unrealised gains on futures contracts	973	–	–	973
<b>Total</b>	<b>18,156,588</b>	<b>–</b>	<b>–</b>	<b>18,156,588</b>
<i>Financial liabilities at fair value through profit or loss</i>				
Unrealised losses on futures contracts	(822)	–	–	(822)
<b>Total</b>	<b>(822)</b>	<b>–</b>	<b>–</b>	<b>(822)</b>

**Northern Trust North America Value ESG Fund**

Northern Trust North America Value ESG Fund does not have a fair value hierarchy table for 30 June 2024 as the Sub-Fund terminated on 31 January 2023.

**Northern Trust Developed Real Estate Index Fund**

<b>30 June 2024</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
	US\$	US\$	US\$	US\$
<i>Financial assets at fair value through profit or loss</i>				
Equities	228,819,651	8,494,884	–	237,314,535
Unrealised gains on futures contracts	17,006	–	–	17,006
<b>Total</b>	<b>228,836,657</b>	<b>8,494,884</b>	<b>–</b>	<b>237,331,541</b>
<i>Financial liabilities at fair value through profit or loss</i>				
Unrealised losses on futures contracts	(2,272)	–	–	(2,272)
<b>Total</b>	<b>(2,272)</b>	<b>–</b>	<b>–</b>	<b>(2,272)</b>

**Northern Trust World EUR Hedged Equity Index Fund**

Northern Trust World EUR Hedged Equity Index Fund does not have a fair value hierarchy table for 30 June 2024 as the Sub-Fund terminated on 4 April 2023.

**Northern Trust North America Custom ESG Equity Index Fund**

<b>30 June 2024</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
	US\$	US\$	US\$	US\$
<i>Financial assets at fair value through profit or loss</i>				
Equities	1,768,134,643	256,221	–	1,768,390,864
Unrealised gains on futures contracts	29,043	–	–	29,043
<b>Total</b>	<b>1,768,163,686</b>	<b>256,221</b>	<b>–</b>	<b>1,768,419,907</b>
<i>Financial liabilities at fair value through profit or loss</i>				
Unrealised losses on futures contracts	(1,666)	–	–	(1,666)
<b>Total</b>	<b>(1,666)</b>	<b>–</b>	<b>–</b>	<b>(1,666)</b>

**Northern Trust World ESG Leaders Equity Index Fund**

<b>30 June 2024</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
	US\$	US\$	US\$	US\$
<i>Financial assets at fair value through profit or loss</i>				
Equities	1,564,334,829	747,820	–	1,565,082,649
Unrealised gains on futures contracts	17,637	–	–	17,637
<b>Total</b>	<b>1,564,352,466</b>	<b>747,820</b>	<b>–</b>	<b>1,565,100,286</b>
<i>Financial liabilities at fair value through profit or loss</i>				
Unrealised losses on futures contracts	(1,754)	–	–	(1,754)
<b>Total</b>	<b>(1,754)</b>	<b>–</b>	<b>–</b>	<b>(1,754)</b>

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**NOTES FORMING PART OF THE FINANCIAL STATEMENTS (continued)**

For the six months ended 30 June 2024

**6. Fair Value Estimation (continued)**

**Northern Trust World Small Cap ESG Low Carbon Index Fund**

<b>30 June 2024</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
	€	€	€	€
<i>Financial assets at fair value through profit or loss</i>				
Equities	1,674,980,699	23,395,245	–	1,698,375,944
Unrealised gains on futures contracts	157,847	–	–	157,847
<b>Total</b>	<b>1,675,138,546</b>	<b>23,395,245</b>	<b>–</b>	<b>1,698,533,791</b>
<i>Financial liabilities at fair value through profit or loss</i>				
Unrealised losses on futures contracts	(7,892)	–	–	(7,892)
<b>Total</b>	<b>(7,892)</b>	<b>–</b>	<b>–</b>	<b>(7,892)</b>

**Northern Trust World Green Transition Index Fund**

<b>30 June 2024</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
	€	€	€	€
<i>Financial assets at fair value through profit or loss</i>				
Equities	1,896,206,260	1,050,349	–	1,897,256,609
Unrealised gains on futures contracts	26,618	–	–	26,618
Unrealised gains on forward currency contracts	–	36,404	–	36,404
<b>Total</b>	<b>1,896,232,878</b>	<b>1,086,753</b>	<b>–</b>	<b>1,897,319,631</b>
<i>Financial liabilities at fair value through profit or loss</i>				
Unrealised losses on futures contracts	(3,943)	–	–	(3,943)
Unrealised losses on forward currency contracts	–	(123,261)	–	(123,261)
<b>Total</b>	<b>(3,943)</b>	<b>(123,261)</b>	<b>–</b>	<b>(127,204)</b>

**Northern Trust High Dividend ESG World Equity Fund**

<b>30 June 2024</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
	US\$	US\$	US\$	US\$
<i>Financial assets at fair value through profit or loss</i>				
Equities	469,966,312	–	–	469,966,312
Unrealised gains on futures contracts	6,555	–	–	6,555
<b>Total</b>	<b>469,972,867</b>	<b>–</b>	<b>–</b>	<b>469,972,867</b>
<i>Financial liabilities at fair value through profit or loss</i>				
Unrealised losses on futures contracts	(5,075)	–	–	(5,075)
<b>Total</b>	<b>(5,075)</b>	<b>–</b>	<b>–</b>	<b>(5,075)</b>

**NT Europe SDG Screened Low Carbon Index Fund**

<b>30 June 2024</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
	€	€	€	€
<i>Financial assets at fair value through profit or loss</i>				
Equities	1,521,759,445	–	–	1,521,759,445
Unrealised gains on futures contracts	4,948	–	–	4,948
<b>Total</b>	<b>1,521,764,393</b>	<b>–</b>	<b>–</b>	<b>1,521,764,393</b>
<i>Financial liabilities at fair value through profit or loss</i>				
Unrealised losses on futures contracts	(50,108)	–	–	(50,108)
<b>Total</b>	<b>(50,108)</b>	<b>–</b>	<b>–</b>	<b>(50,108)</b>

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**NOTES FORMING PART OF THE FINANCIAL STATEMENTS (continued)**

For the six months ended 30 June 2024

**6. Fair Value Estimation (continued)**

**NT World SDG Screened Low Carbon Index Fund**

<b>30 June 2024</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
	€	€	€	€
<i>Financial assets at fair value through profit or loss</i>				
Equities	4,156,262,201	910,516	–	4,157,172,717
Unrealised gains on futures contracts	128,167	–	–	128,167
<b>Total</b>	<b>4,156,390,368</b>	<b>910,516</b>	<b>–</b>	<b>4,157,300,884</b>
<i>Financial liabilities at fair value through profit or loss</i>				
Unrealised losses on futures contracts	(14,489)	–	–	(14,489)
<b>Total</b>	<b>(14,489)</b>	<b>–</b>	<b>–</b>	<b>(14,489)</b>

**Northern Trust Quality Low Vol Low Carbon World Fund**

<b>30 June 2024</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
	US\$	US\$	US\$	US\$
<i>Financial assets at fair value through profit or loss</i>				
Equities	727,501,863	–	–	727,501,863
Unrealised gains on futures contracts	19,063	–	–	19,063
<b>Total</b>	<b>727,520,926</b>	<b>–</b>	<b>–</b>	<b>727,520,926</b>
<i>Financial liabilities at fair value through profit or loss</i>				
Unrealised losses on futures contracts	(722)	–	–	(722)
<b>Total</b>	<b>(722)</b>	<b>–</b>	<b>–</b>	<b>(722)</b>

**Northern Trust Developed Real Estate ESG Climate Index Fund**

<b>30 June 2024</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
	US\$	US\$	US\$	US\$
<i>Financial assets at fair value through profit or loss</i>				
Equities	884,471,909	26,282,186	–	910,754,095
Unrealised gains on futures contracts	49,445	–	–	49,445
Unrealised gains on forward currency contracts	–	171,548	–	171,548
<b>Total</b>	<b>884,521,354</b>	<b>26,453,734</b>	<b>–</b>	<b>910,975,088</b>
<i>Financial liabilities at fair value through profit or loss</i>				
Unrealised losses on futures contracts	(4,904)	–	–	(4,904)
Unrealised losses on forward currency contracts	–	(517,524)	–	(517,524)
<b>Total</b>	<b>(4,904)</b>	<b>(517,524)</b>	<b>–</b>	<b>(522,428)</b>

**Northern Trust World Natural Capital PAB Index Fund II**

<b>30 June 2024</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
	US\$	US\$	US\$	US\$
<i>Financial assets at fair value through profit or loss</i>				
Equities	1,915,663,190	8,010,165	–	1,923,673,355
Unrealised gains on futures contracts	15,862	–	–	15,862
Unrealised gains on forward currency contracts	–	1,685,828	–	1,685,828
<b>Total</b>	<b>1,915,679,052</b>	<b>9,695,993</b>	<b>–</b>	<b>1,925,375,045</b>
<i>Financial liabilities at fair value through profit or loss</i>				
Unrealised losses on futures contracts	(1,930)	–	–	(1,930)
Unrealised losses on forward currency contracts	–	(20,039,452)	–	(20,039,452)
<b>Total</b>	<b>(1,930)</b>	<b>(20,039,452)</b>	<b>–</b>	<b>(20,041,382)</b>

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**NOTES FORMING PART OF THE FINANCIAL STATEMENTS (continued)**

For the six months ended 30 June 2024

**6. Fair Value Estimation (continued)**

**Northern Trust World Natural Capital Paris-Aligned Equity Index Fund**

<b>30 June 2024</b>	<b>Level 1 US\$</b>	<b>Level 2 US\$</b>	<b>Level 3 US\$</b>	<b>Total US\$</b>
<i>Financial assets at fair value through profit or loss</i>				
Equities	1,548,110,613	6,606,345	–	1,554,716,958
Unrealised gains on futures contracts	35,497	–	–	35,497
Unrealised gains on forward currency contracts	–	19,617	–	19,617
<b>Total</b>	<b>1,548,146,110</b>	<b>6,625,962</b>	<b>–</b>	<b>1,554,772,072</b>
<i>Financial liabilities at fair value through profit or loss</i>				
Unrealised losses on futures contracts	(5,151)	–	–	(5,151)
Unrealised losses on forward currency contracts	–	(234,222)	–	(234,222)
<b>Total</b>	<b>(5,151)</b>	<b>(234,222)</b>	<b>–</b>	<b>(239,373)</b>

The following tables analyse within the fair value hierarchy the Sub-Funds' financial assets and financial liabilities measured at fair value through profit or loss as at 31 December 2023:

**Northern Trust World Equity Index Fund**

<b>31 December 2023</b>	<b>Level 1 US\$</b>	<b>Level 2 US\$</b>	<b>Level 3 US\$</b>	<b>Total US\$</b>
<i>Financial assets at fair value through profit or loss</i>				
Equities	952,489,781	676,104	–	953,165,885
Unrealised gains on futures contracts	180,125	–	–	180,125
<b>Total</b>	<b>952,669,906</b>	<b>676,104</b>	<b>–</b>	<b>953,346,010</b>
<i>Financial liabilities at fair value through profit or loss</i>				
Unrealised losses on futures contracts	(5,902)	–	–	(5,902)
<b>Total</b>	<b>(5,902)</b>	<b>–</b>	<b>–</b>	<b>(5,902)</b>

**Northern Trust Europe Custom ESG Equity Index Fund**

<b>31 December 2023</b>	<b>Level 1 €</b>	<b>Level 2 €</b>	<b>Level 3 €</b>	<b>Total €</b>
<i>Financial assets at fair value through profit or loss</i>				
Equities	957,993,819	889,628	–	958,883,447
Unrealised gains on futures contracts	74,922	–	–	74,922
<b>Total</b>	<b>958,068,741</b>	<b>889,628</b>	<b>–</b>	<b>958,958,369</b>
<i>Financial liabilities at fair value through profit or loss</i>				
Unrealised losses on futures contracts	(21,062)	–	–	(21,062)
<b>Total</b>	<b>(21,062)</b>	<b>–</b>	<b>–</b>	<b>(21,062)</b>

**Northern Trust World Custom ESG Equity Index Fund**

<b>31 December 2023</b>	<b>Level 1 US\$</b>	<b>Level 2 US\$</b>	<b>Level 3 US\$</b>	<b>Total US\$</b>
<i>Financial assets at fair value through profit or loss</i>				
Equities	11,583,585,003	8,297,086	–	11,591,882,089
Unrealised gains on futures contracts	1,065,753	–	–	1,065,753
<b>Total</b>	<b>11,584,650,756</b>	<b>8,297,086</b>	<b>–</b>	<b>11,592,947,842</b>
<i>Financial liabilities at fair value through profit or loss</i>				
Unrealised losses on futures contracts	(40,298)	–	–	(40,298)
<b>Total</b>	<b>(40,298)</b>	<b>–</b>	<b>–</b>	<b>(40,298)</b>

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**NOTES FORMING PART OF THE FINANCIAL STATEMENTS (continued)**

For the six months ended 30 June 2024

**6. Fair Value Estimation (continued)**

**Northern Trust World Custom ESG EUR Hedged Equity Index Fund**

<b>31 December 2023</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
	<b>€</b>	<b>€</b>	<b>€</b>	<b>€</b>
<i>Financial assets at fair value through profit or loss</i>				
Equities	2,593,384,326	1,880,062	–	2,595,264,388
Unrealised gains on futures contracts	453,708	–	–	453,708
Unrealised gains on forward currency contracts	–	20,587,183	–	20,587,183
<b>Total</b>	<b>2,593,838,034</b>	<b>22,467,245</b>	<b>–</b>	<b>2,616,305,279</b>
<i>Financial liabilities at fair value through profit or loss</i>				
Unrealised losses on futures contracts	(7,548)	–	–	(7,548)
Unrealised losses on forward currency contracts	–	(10,233,456)	–	(10,233,456)
<b>Total</b>	<b>(7,548)</b>	<b>(10,233,456)</b>	<b>–</b>	<b>(10,241,004)</b>

**Northern Trust Europe Value ESG Fund**

<b>31 December 2023</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
	<b>€</b>	<b>€</b>	<b>€</b>	<b>€</b>
<i>Financial assets at fair value through profit or loss</i>				
Equities	23,042,581	–	–	23,042,581
Unrealised gains on futures contracts	5,568	–	–	5,568
<b>Total</b>	<b>23,048,149</b>	<b>–</b>	<b>–</b>	<b>23,048,149</b>
<i>Financial liabilities at fair value through profit or loss</i>				
Unrealised losses on futures contracts	(8,137)	–	–	(8,137)
<b>Total</b>	<b>(8,137)</b>	<b>–</b>	<b>–</b>	<b>(8,137)</b>

**Northern Trust North America Value ESG Fund**

Northern Trust North America Value ESG Fund does not have a fair value hierarchy table for 31 December 2023 as the Sub-Fund terminated on 31 January 2023.

**Northern Trust Developed Real Estate Index Fund**

<b>31 December 2023</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
	<b>US\$</b>	<b>US\$</b>	<b>US\$</b>	<b>US\$</b>
<i>Financial assets at fair value through profit or loss</i>				
Equities	299,549,709	13,490,345	–	313,040,054
Unrealised gains on futures contracts	142,030	–	–	142,030
<b>Total</b>	<b>299,691,739</b>	<b>13,490,345</b>	<b>–</b>	<b>313,182,084</b>

**Northern Trust World EUR Hedged Equity Index Fund**

Northern Trust World EUR Hedged Equity Index Fund does not have a fair value hierarchy table for 31 December 2023 as the Sub-Fund terminated on 4 April 2023.

**Northern Trust North America Custom ESG Equity Index Fund**

<b>31 December 2023</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
	<b>US\$</b>	<b>US\$</b>	<b>US\$</b>	<b>US\$</b>
<i>Financial assets at fair value through profit or loss</i>				
Equities	1,289,238,881	238,000	–	1,289,476,881
Unrealised gains on futures contracts	75,554	–	–	75,554
<b>Total</b>	<b>1,289,314,435</b>	<b>238,000</b>	<b>–</b>	<b>1,289,552,435</b>
<i>Financial liabilities at fair value through profit or loss</i>				
Unrealised losses on futures contracts	(516)	–	–	(516)
<b>Total</b>	<b>(516)</b>	<b>–</b>	<b>–</b>	<b>(516)</b>



**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**NOTES FORMING PART OF THE FINANCIAL STATEMENTS (continued)**

For the six months ended 30 June 2024

**6. Fair Value Estimation (continued)**

**Northern Trust World ESG Leaders Equity Index Fund**

<b>31 December 2023</b>	<b>Level 1 US\$</b>	<b>Level 2 US\$</b>	<b>Level 3 US\$</b>	<b>Total US\$</b>
<i>Financial assets at fair value through profit or loss</i>				
Equities	1,891,863,170	883,888	–	1,892,747,058
Unrealised gains on futures contracts	167,671	–	–	167,671
<b>Total</b>	<b>1,892,030,841</b>	<b>883,888</b>	<b>–</b>	<b>1,892,914,729</b>
<i>Financial liabilities at fair value through profit or loss</i>				
Unrealised losses on futures contracts	(3,805)	–	–	(3,805)
<b>Total</b>	<b>(3,805)</b>	<b>–</b>	<b>–</b>	<b>(3,805)</b>

**Northern Trust World Small Cap ESG Low Carbon Index Fund**

<b>31 December 2023</b>	<b>Level 1 €</b>	<b>Level 2 €</b>	<b>Level 3 €</b>	<b>Total €</b>
<i>Financial assets at fair value through profit or loss</i>				
Equities	1,440,437,787	22,034,212	–	1,462,471,999
Unrealised gains on futures contracts	194,301	–	–	194,301
<b>Total</b>	<b>1,440,632,088</b>	<b>22,034,212</b>	<b>–</b>	<b>1,462,666,300</b>
<i>Financial liabilities at fair value through profit or loss</i>				
Unrealised losses on futures contracts	(2,767)	–	–	(2,767)
<b>Total</b>	<b>(2,767)</b>	<b>–</b>	<b>–</b>	<b>(2,767)</b>

**Northern Trust World Green Transition Index Fund**

<b>31 December 2023</b>	<b>Level 1 €</b>	<b>Level 2 €</b>	<b>Level 3 €</b>	<b>Total €</b>
<i>Financial assets at fair value through profit or loss</i>				
Equities	1,500,594,635	1,031,742	–	1,501,626,377
Unrealised gains on futures contracts	190,962	–	–	190,962
Unrealised gains on forward currency contracts	–	82,207	–	82,207
<b>Total</b>	<b>1,500,785,597</b>	<b>1,113,949</b>	<b>–</b>	<b>1,501,899,546</b>
<i>Financial liabilities at fair value through profit or loss</i>				
Unrealised losses on futures contracts	(6,379)	–	–	(6,379)
Unrealised losses on forward currency contracts	–	(88,111)	–	(88,111)
<b>Total</b>	<b>(6,379)</b>	<b>(88,111)</b>	<b>–</b>	<b>(94,490)</b>

**Northern Trust High Dividend ESG World Equity Fund**

<b>31 December 2023</b>	<b>Level 1 US\$</b>	<b>Level 2 US\$</b>	<b>Level 3 US\$</b>	<b>Total US\$</b>
<i>Financial assets at fair value through profit or loss</i>				
Equities	418,831,341	–	–	418,831,341
Unrealised gains on futures contracts	120,463	–	–	120,463
<b>Total</b>	<b>418,951,804</b>	<b>–</b>	<b>–</b>	<b>418,951,804</b>
<i>Financial liabilities at fair value through profit or loss</i>				
Unrealised losses on futures contracts	(4,107)	–	–	(4,107)
<b>Total</b>	<b>(4,107)</b>	<b>–</b>	<b>–</b>	<b>(4,107)</b>

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**NOTES FORMING PART OF THE FINANCIAL STATEMENTS (continued)**

For the six months ended 30 June 2024

**6. Fair Value Estimation (continued)**

**NT Europe SDG Screened Low Carbon Index Fund**

<b>31 December 2023</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
	<b>€</b>	<b>€</b>	<b>€</b>	<b>€</b>
<i>Financial assets at fair value through profit or loss</i>				
Equities	1,645,595,603	–	–	1,645,595,603
Unrealised gains on futures contracts	183,041	–	–	183,041
<b>Total</b>	<b>1,645,778,644</b>	<b>–</b>	<b>–</b>	<b>1,645,778,644</b>
<i>Financial liabilities at fair value through profit or loss</i>				
Unrealised losses on futures contracts	(51,025)	–	–	(51,025)
<b>Total</b>	<b>(51,025)</b>	<b>–</b>	<b>–</b>	<b>(51,025)</b>

**NT World SDG Screened Low Carbon Index Fund**

<b>31 December 2023</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
	<b>€</b>	<b>€</b>	<b>€</b>	<b>€</b>
<i>Financial assets at fair value through profit or loss</i>				
Equities	3,190,665,433	–	–	3,190,665,433
Unrealised gains on futures contracts	331,047	–	–	331,047
<b>Total</b>	<b>3,190,996,480</b>	<b>–</b>	<b>–</b>	<b>3,190,996,480</b>
<i>Financial liabilities at fair value through profit or loss</i>				
Unrealised losses on futures contracts	(6,615)	–	–	(6,615)
<b>Total</b>	<b>(6,615)</b>	<b>–</b>	<b>–</b>	<b>(6,615)</b>

**Northern Trust Quality Low Vol Low Carbon World Fund**

<b>31 December 2023</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
	<b>US\$</b>	<b>US\$</b>	<b>US\$</b>	<b>US\$</b>
<i>Financial assets at fair value through profit or loss</i>				
Equities	689,250,244	–	–	689,250,244
Unrealised gains on futures contracts	177,048	–	–	177,048
<b>Total</b>	<b>689,427,292</b>	<b>–</b>	<b>–</b>	<b>689,427,292</b>
<i>Financial liabilities at fair value through profit or loss</i>				
Unrealised losses on futures contracts	(4,533)	–	–	(4,533)
<b>Total</b>	<b>(4,533)</b>	<b>–</b>	<b>–</b>	<b>(4,533)</b>

**Northern Trust Developed Real Estate ESG Climate Index Fund**

<b>31 December 2023</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
	<b>US\$</b>	<b>US\$</b>	<b>US\$</b>	<b>US\$</b>
<i>Financial assets at fair value through profit or loss</i>				
Equities	448,398,169	15,661,047	–	464,059,216
Unrealised gains on futures contracts	145,889	–	–	145,889
<b>Total</b>	<b>448,544,058</b>	<b>15,661,047</b>	<b>–</b>	<b>464,205,105</b>

**Northern Trust World Natural Capital PAB Index Fund II**

<b>31 December 2023</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
	<b>US\$</b>	<b>US\$</b>	<b>US\$</b>	<b>US\$</b>
<i>Financial assets at fair value through profit or loss</i>				
Equities	1,859,472,607	16,585,635	–	1,876,058,242
Unrealised gains on futures contracts	318,275	–	–	318,275
Unrealised gains on forward currency contracts	–	12,246,444	–	12,246,444
<b>Total</b>	<b>1,859,790,882</b>	<b>28,832,079</b>	<b>–</b>	<b>1,888,622,961</b>
<i>Financial liabilities at fair value through profit or loss</i>				
Unrealised losses on futures contracts	(7,323)	–	–	(7,323)
Unrealised losses on forward currency contracts	–	(6,713,731)	–	(6,713,731)
<b>Total</b>	<b>(7,323)</b>	<b>(6,713,731)</b>	<b>–</b>	<b>(6,721,054)</b>

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**NOTES FORMING PART OF THE FINANCIAL STATEMENTS (continued)**

For the six months ended 30 June 2024

**6. Fair Value Estimation (continued)**

**Northern Trust World Natural Capital Paris-Aligned Equity Index Fund\***

<b>31 December 2023</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
	<b>US\$</b>	<b>US\$</b>	<b>US\$</b>	<b>US\$</b>
<i>Financial assets at fair value through profit or loss</i>				
Equities	20,392,964	181,378	–	20,574,342
Unrealised gains on futures contracts	2,349	–	–	2,349
Unrealised gains on forward currency contracts	–	317,924	–	317,924
<b>Total</b>	<b>20,395,313</b>	<b>499,302</b>	<b>–</b>	<b>20,894,615</b>
<i>Financial liabilities at fair value through profit or loss</i>				
Unrealised losses on forward currency contracts	–	(40,040)	–	(40,040)
<b>Total</b>	<b>–</b>	<b>(40,040)</b>	<b>–</b>	<b>(40,040)</b>

\*Sub-Fund launched on 12 December 2023.

Financial instruments whose values are based on quoted market prices in active markets, and therefore are classified within Level 1, include active listed equities and investment funds and exchange traded derivatives. The Sub-Funds do not adjust the quoted price for these instruments.

Financial instruments that trade in markets that are not considered to be active but are valued based on quoted market prices, dealer quotations or alternative pricing sources supported by observable inputs are classified within Level 2. These include listed equities whose trading was inactive as at the period end, unlisted investment funds and over-the-counter derivatives. As Level 2, instruments include positions that are not traded in active markets and/or are subject to transfer restrictions, valuations may be adjusted to reflect illiquidity and/or non-transferability, which are generally based on available market information.

Financial instruments classified within Level 3 have significant unobservable inputs, as they trade infrequently. There were no instruments classified as Level 3 as at 30 June 2024 or 31 December 2023.

Most of the Sub-Funds' financial instruments are measured at fair value on the Statement of Financial Position. Usually, the fair value of these financial instruments can be reliably determined within a reasonable range of estimates. For certain other financial instruments, including cash and cash equivalents, margin cash, dividends receivable, subscriptions receivable, securities sold receivable, other assets, share/subscription not yet allotted, redemptions payable, securities purchased payable, expenses payable and other liabilities the carrying amounts approximate fair value due to the immediate or short-term nature of these financial instruments. The carrying value of all Sub-Funds' financial assets and financial liabilities at the period end approximated their fair values.

**7. Unit Transactions**

The following tables set out the movements in the Sub-Funds' units during the six months ended 30 June 2024:

	<b>Units in issue</b>	<b>Units issued</b>	<b>Units redeemed</b>	<b>Units in issue</b>
	<b>1 January 2024</b>	<b>during the</b>	<b>during the</b>	<b>30 June 2024</b>
		<b>period</b>	<b>period</b>	
<b>Northern Trust World Equity Index Fund</b>				
Class B U.S. Dollar Accumulating	1,947,135	–	(1,270,465)	676,670
Class C U.S. Dollar Accumulating	684,184	91,457	(182,022)	593,619
Class E U.S. Dollar Accumulating	482,687	–	–	482,687
Class F U.S. Dollar	50,518,593	24,563,090	(28,626,687)	46,454,996
Class H Euro	1,257,041	–	(62,985)	1,194,056
Class I Euro	352,781	12,562	–	365,343
Class Q U.S. Dollar Accumulating	3,444,922	–	–	3,444,922
<b>Northern Trust Europe Custom ESG Equity Index Fund</b>				
Class B Euro Accumulating	1,570,385	–	(25,105)	1,545,280
Class F Euro	67,487,312	9,177,300	(15,825,377)	60,839,235
Class G Euro Accumulating	2,392,581	–	(2,392,581)	–
<b>Northern Trust World Custom ESG Equity Index Fund</b>				
Class C Danish Krone Accumulating	7,972,654	–	–	7,972,654
Class C Euro	2,433,524	–	(290,917)	2,142,607
Class C U.S. Dollar Accumulating	45,616,301	–	(9,459,043)	36,157,258
Class D Euro Accumulating	3,254,551	2,321,064	(4,427,415)	1,148,200
Class E Danish Krone Accumulating	9,676,827	–	(440,000)	9,236,827
Class E Euro Accumulating	25,330,412	658,581	(5,873,355)	20,115,638
Class E Sterling	3,344,717	2,059,815	(431,977)	4,972,555
Class F Euro	275,348,168	33,581,127	(25,085,286)	283,844,009

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**NOTES FORMING PART OF THE FINANCIAL STATEMENTS (continued)**

For the six months ended 30 June 2024

**7. Unit Transactions (continued)**

	Units in issue 1 January 2024	Units issued during the period	Units redeemed during the period	Units in issue 30 June 2024
<b>Northern Trust World Custom ESG Equity Index Fund (continued)</b>				
Class G Euro Accumulating	1,424,000	15,500	–	1,439,500
Class H Euro Accumulating	19,112,220	1,476,776	(1,733,457)	18,855,539
Class I Euro Accumulating	1,127,912	–	(408,787)	719,125
Class J Euro Accumulating	8,434,003	8,434,003	(16,868,006)	–
Class K Danish Krone Accumulating	–	3,497,828	–	3,497,828
Class K Euro Accumulating	42,477,065	7,902,621	(1,485,743)	48,893,943
Class M Euro Accumulating	13,559,003	122,252	(131,861)	13,549,394
Class O Euro Accumulating	17,198,432	8,384,682	(1,494,705)	24,088,409
Class P Euro	50,690,284	15,822,691	(11,953,470)	54,559,505
Class Q Euro Accumulating	2,894,434	355,433	(235,506)	3,014,361
Class R Sterling Accumulating	16,795,669	–	(3,332,300)	13,463,369
Class S Euro	23,934,360	–	–	23,934,360
<b>Northern Trust World Custom ESG EUR Hedged Equity Index Fund</b>				
Class A Euro Accumulating	13,798,304	–	–	13,798,304
Class C Euro	11,946,859	–	(369,682)	11,577,177
Class C Euro Accumulating	17,625,862	–	(346,408)	17,279,454
Class E Euro Accumulating	1,722,169	–	–	1,722,169
Class F Euro	20,538,778	175,468	(4,807,784)	15,906,462
Class I Euro Accumulating	82,704,476	9,480,607	(14,271,159)	77,913,924
Class J Euro Accumulating	10,085,397	304,649	(966,024)	9,424,022
Class K Euro Accumulating	335,398	23,735	(40,330)	318,803
Class L Euro Accumulating	3,715,933	31,504	(483,267)	3,264,170
Class M Euro Accumulating	1,330,732	–	(153,371)	1,177,361
<b>Northern Trust Europe Value ESG Fund</b>				
Class F Euro	1,845,342	45,587	(576,758)	1,314,171
<b>Northern Trust Developed Real Estate Index Fund</b>				
Class A Euro Accumulating	9,435,918	–	(9,435,918)	–
Class A Sterling Accumulating	–	4,533,462	–	4,533,462
Class B Euro Accumulating	667,271	–	(667,271)	–
Class E Euro	10,140,200	–	(993,501)	9,146,699
Class G Euro Accumulating	8,042,114	3,160,209	(3,217,734)	7,984,589
<b>Northern Trust North America Custom ESG Equity Index Fund</b>				
Class F Euro	45,261,318	10,122,258	(1,368,241)	54,015,335
<b>Northern Trust World ESG Leaders Equity Index Fund</b>				
Class A Euro	1,808,208	–	–	1,808,208
Class C Euro Accumulating	19,817,117	–	(1,842,531)	17,974,586
Class D Euro	52,397,554	171,200	(1,637,314)	50,931,440
Class E Euro Accumulating	15,187,405	23,670,315	(21,467,092)	17,390,628
Class F Euro	43,544,984	152,953	(43,697,937)	–
<b>Northern Trust World Small Cap ESG Low Carbon Index Fund</b>				
Class D Euro	2,320,662	596,333	–	2,916,995
Class F Euro	73,682,285	10,194,894	(1,953,144)	81,924,035
Class F Sterling Distributing	35,845,834	6,123,171	(981,568)	40,987,437
Class J Euro Accumulating	3,393,349	–	–	3,393,349

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**NOTES FORMING PART OF THE FINANCIAL STATEMENTS (continued)**

For the six months ended 30 June 2024

**7. Unit Transactions (continued)**

	Units in issue 1 January 2024	Units issued during the period	Units redeemed during the period	Units in issue 30 June 2024
<b>Northern Trust World Green Transition Index Fund</b>				
Class A Sterling	10,316,062	10,307,282	(10,316,062)	10,307,282
Class B Sterling Accumulating	15,001,919	163,790	(1,036,867)	14,128,842
Class C Sterling	5,759,943	–	(1,205,955)	4,553,988
Class D Euro Accumulating	20,879,327	3,322,673	(695,480)	23,506,520
Class D Sterling	717,242	–	–	717,242
Class E Sterling Accumulating	7,592,420	–	–	7,592,420
Class F U.S. Dollar	42,365,845	11,194,704	(9,363,719)	44,196,830
Class G Sterling Accumulating	8,813,977	6,185,274	–	14,999,251
Class H Sterling	769,686	–	–	769,686
Class I Sterling Accumulating	2,506,400	–	(131,176)	2,375,224
Class J Euro Accumulating	4,816,084	2,892,783	(156,748)	7,552,119
Class K Sterling Accumulating	263,428	25,619	–	289,047
Class L Sterling Accumulating	1,188,619	–	(99,840)	1,088,779
Class M Sterling Accumulating	258,234	25,569	–	283,803
<b>Northern Trust High Dividend ESG World Equity Fund</b>				
Class C Euro Accumulating	4,218,332	–	–	4,218,332
Class F Euro	23,999,586	1,340,534	(1,244,655)	24,095,465
<b>NT Europe SDG Screened Low Carbon Index Fund</b>				
Class A Euro	62,415,020	33,296,914	(31,604,444)	64,107,490
Class B Euro Accumulating	7,948,812	8,472,377	(15,556,417)	864,772
Class F Euro	37,346,193	3,821,963	(16,586,317)	24,581,839
<b>NT World SDG Screened Low Carbon Index Fund</b>				
Class A Euro Accumulating	195,055,031	74,879,679	(56,780,118)	213,154,592
Class B Euro Accumulating	18,165,703	22,433,685	(22,945,373)	17,654,015
Class F Euro	25,641,492	8,729,457	(1,518,615)	32,852,334
<b>Northern Trust Quality Low Vol Low Carbon World Fund</b>				
Class C Sterling	27,449,206	1,090,282	(4,689,774)	23,849,714
Class F Sterling	22,985,455	2,190,888	(591,888)	24,584,455
<b>Northern Trust Developed Real Estate ESG Climate Index Fund</b>				
Class A Euro Accumulating	11,134,399	–	–	11,134,399
Class B Euro Accumulating	26,178,575	14,515,153	(5,336,184)	35,357,544
Class D Euro Accumulating	–	19,254,518	(901,572)	18,352,946
Class D Euro Accumulating Hedged	–	5,295,230	(943,847)	4,351,383
Class E Euro Accumulating	–	4,229,917	–	4,229,917
Class F Sterling Distributing	5,425,009	3,519,434	(228,198)	8,716,245
Class G Euro Accumulating Hedged	–	3,183,027	–	3,183,027
<b>Northern Trust World Natural Capital PAB Index Fund II</b>				
Class A Euro Accumulating	18,593,699	351,208	(2,833,480)	16,111,427
Class A Euro Accumulating Hedged	126,527,082	1,653,165	(7,336,089)	120,844,158
Class B Euro Accumulating Hedged	1,255,882	–	–	1,255,882
<b>Northern Trust World Natural Capital Paris-Aligned Equity Index Fund</b>				
Class A Swedish Krona Accumulating	–	144,424,491	–	144,424,491
Class B Euro Accumulating	–	3,222,185	–	3,222,185
Class E Euro Accumulating	1,823,723	–	(150,905)	1,672,818

There were no unit class movements for the terminated Sub-Funds during the six months ended 31 June 2024.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**NOTES FORMING PART OF THE FINANCIAL STATEMENTS (continued)**

For the six months ended 30 June 2024

**7. Unit Transactions (continued)**

The following tables set out the movements in the Sub-Funds' units during the six months ended 30 June 2023:

	Units in issue 1 January 2023	Units issued during the period	Units redeemed during the period	Units in issue 30 June 2023
<b>Northern Trust World Equity Index Fund</b>				
Class B U.S. Dollar Accumulating	2,928,103	–	(419,796)	2,508,307
Class C U.S. Dollar Accumulating	793,845	–	(109,661)	684,184
Class E U.S. Dollar Accumulating	482,687	–	–	482,687
Class F Euro	6,444,545	5,316,058	(11,760,603)	–
Class F Sterling	2,318,526	–	(2,318,526)	–
Class F U.S. Dollar	17,393,807	23,096,029	(1,645,765)	38,844,071
Class H Euro	2,033,388	–	(71,110)	1,962,278
Class I Euro	1,335,809	150,221	(608,302)	877,728
Class Q U.S. Dollar Accumulating	3,739,273	–	–	3,739,273
<b>Northern Trust Europe Custom ESG Equity Index Fund</b>				
Class B Euro Accumulating	1,570,385	–	–	1,570,385
Class F Euro	68,199,261	6,263,876	(8,758,142)	65,704,995
Class G Euro Accumulating	2,803,781	95,054	(94,903)	2,803,932
Class H Euro Accumulating	3,410,119	–	(3,410,119)	–
<b>Northern Trust World Custom ESG Equity Index Fund</b>				
Class A Euro Accumulating	3,919,951	–	–	3,919,951
Class C Danish Krone Accumulating	7,755,243	–	(1,427,828)	6,327,415
Class C Euro	2,627,122	–	(166,516)	2,460,606
Class C U.S. Dollar Accumulating	45,616,301	–	–	45,616,301
Class D Euro Accumulating	3,352,483	–	(97,932)	3,254,551
Class E Danish Krone Accumulating	10,891,573	–	(821,000)	10,070,573
Class E Euro Accumulating	26,471,929	553,106	(1,940,153)	25,084,882
Class E Sterling	3,986,580	–	(246,812)	3,739,768
Class F Euro	279,038,107	32,665,187	(12,050,747)	299,652,547
Class F U.S. Dollar	10,437,945	617,507	(11,055,452)	–
Class G Euro Accumulating	1,538,300	–	–	1,538,300
Class H Euro Accumulating	24,174,710	–	(6,213,138)	17,961,572
Class I Euro Accumulating	1,396,137	1,396,138	(1,440,448)	1,351,827
Class J Euro Accumulating	9,415,922	–	(320,309)	9,095,613
Class K Euro Accumulating	35,696,051	3,912,827	(682,826)	38,926,052
Class M Euro Accumulating	13,815,498	1,824,522	(872,246)	14,767,774
Class O Euro Accumulating	9,553,329	12,010,745	(3,450,061)	18,114,013
Class P Euro	35,779,195	36,867,291	(13,021,565)	59,624,921
Class Q Euro Accumulating	1,754,668	1,441,675	(240,966)	2,955,377
Class R Sterling Accumulating	18,253,407	209,339	–	18,462,746
<b>Northern Trust World Custom ESG EUR Hedged Equity Index Fund</b>				
Class A Euro Accumulating	13,798,304	–	–	13,798,304
Class C Euro	13,360,751	2,105,474	(2,438,967)	13,027,258
Class C Euro Accumulating	19,955,985	–	(2,330,124)	17,625,861
Class E Euro Accumulating	3,625,889	–	–	3,625,889
Class F Euro	24,131,012	2,250,777	(7,142,482)	19,239,307
Class I Euro Accumulating	101,457,939	3,122,710	(20,334,713)	84,245,936
Class J Euro Accumulating	10,399,339	–	(224,987)	10,174,352
Class K Euro Accumulating	230,632	–	(15,645)	214,987
Class L Euro Accumulating	6,561,738	22,067	(2,357,959)	4,225,846
Class M Euro Accumulating	2,857,500	–	(138,500)	2,719,000
<b>Northern Trust Europe Value ESG Fund</b>				
Class F Euro	2,486,011	238,820	(605,660)	2,119,171
<b>Northern Trust North America Value ESG Fund*</b>				
Class B Euro	601,425	–	(601,425)	–

\*Sub-Fund terminated on 31 January 2023.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**NOTES FORMING PART OF THE FINANCIAL STATEMENTS (continued)**

For the six months ended 30 June 2024

**7. Unit Transactions (continued)**

	Units in issue 1 January 2023	Units issued during the period	Units redeemed during the period	Units in issue 30 June 2023
<b>Northern Trust Developed Real Estate Index Fund</b>				
Class A Euro Accumulating	40,718,705	844,429	(21,892,642)	19,670,492
Class B Euro Accumulating	997,512	30,259	(345,543)	682,228
Class E Euro	24,924,656	5,928,091	(24,026,045)	6,826,702
Class G Euro Accumulating	7,593,312	4,206,217	(3,757,415)	8,042,114
<b>Northern Trust World EUR Hedged Equity Index Fund*</b>				
Class B Euro Accumulating	14,572,551	139,316	(14,711,867)	–
<b>Northern Trust North America Custom ESG Equity Index Fund</b>				
Class C Euro	2,558,282	–	(1,478,653)	1,079,629
Class F Euro	41,680,395	4,290,036	(3,280,401)	42,690,030
<b>Northern Trust World ESG Leaders Equity Index Fund</b>				
Class C Euro Accumulating	20,900,176	–	(482,156)	20,418,020
Class D Euro	37,407,914	16,987,543	(1,586,458)	52,808,999
Class E Euro Accumulating	18,893,669	784,726	(3,703,340)	15,975,055
Class F Euro	38,542,588	2,411,848	(1,596,894)	39,357,542
<b>Northern Trust World Small Cap ESG Low Carbon Index Fund</b>				
Class F Euro	65,068,598	8,232,339	(7,387,965)	65,912,972
Class F Sterling Distributing	22,890,402	10,100,909	(1,520,826)	31,470,485
Class G Euro	239,183	23,632	(262,815)	–
Class J Euro Accumulating	3,837,708	–	(444,359)	3,393,349
<b>Northern Trust World Green Transition Index Fund</b>				
Class A Sterling	10,159,532	–	–	10,159,532
Class B Sterling Accumulating	16,023,876	313,765	(835,428)	15,502,213
Class C Sterling	4,281,585	733,668	–	5,015,253
Class D Euro Accumulating	16,152,651	1,797,735	(198,384)	17,752,002
Class D Sterling	999,301	–	–	999,301
Class E Sterling Accumulating	7,592,420	–	–	7,592,420
Class F Sterling	6,115,635	129,346	(6,244,981)	–
Class F U.S. Dollar	21,404,255	17,909,396	(240,721)	39,072,930
Class G Sterling Accumulating	6,725,807	77,461	–	6,803,268
Class H Sterling	769,686	–	–	769,686
Class I Sterling Accumulating	2,558,080	–	–	2,558,080
Class J Euro Accumulating	1,960,615	1,447,066	(51,294)	3,356,387
Class M Sterling Accumulating	–	89,937	–	89,937
<b>Northern Trust High Dividend ESG World Equity Fund</b>				
Class C Euro Accumulating	4,861,540	–	(341,647)	4,519,893
Class F Euro	21,399,923	817,868	(734,594)	21,483,197
<b>NT Europe SDG Screened Low Carbon Index Fund</b>				
Class A Euro	62,353,398	2,464,730	(5,249,040)	59,569,088
Class B Euro Accumulating	8,229,681	603,964	(824,971)	8,008,674
Class F Euro	39,328,759	940,579	(2,332,724)	37,936,614
<b>NT World SDG Screened Low Carbon Index Fund</b>				
Class A Euro Accumulating	200,914,489	9,993,791	(11,619,110)	199,289,170
Class B Euro Accumulating	20,067,835	1,179,311	(1,625,558)	19,621,588
Class F Euro	17,296,030	7,817,008	(643,355)	24,469,683

\*Sub-Fund terminated on 4 April 2023.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**NOTES FORMING PART OF THE FINANCIAL STATEMENTS (continued)**

For the six months ended 30 June 2024

**7. Unit Transactions (continued)**

	Units in issue 1 January 2023	Units issued during the period	Units redeemed during the period	Units in issue 30 June 2023
<b>Northern Trust Quality Low Vol Low Carbon World Fund</b>				
Class F Euro	195,720	16,235	(211,955)	–
Class F Sterling	18,462,541	4,550,254	(1,786,237)	21,226,558
<b>Northern Trust Developed Real Estate ESG Climate Index Fund</b>				
Class A Euro Accumulating	10,892,635	241,765	–	11,134,400
Class B Euro Accumulating	–	27,005,328	(666,486)	26,338,842
Class F Sterling Distributing	–	2,315,864	(142,402)	2,173,462
<b>Northern Trust World Natural Capital PAB Index Fund II</b>				
Class A Euro Accumulating	–	13,158,279	–	13,158,279
Class A Euro Accumulating Hedged	74,682,501	30,015,152	(5,356,064)	99,341,589
Class B Euro Accumulating Hedged	12,208,099	–	(10,952,218)	1,255,881

**8. Net Assets Attributable to Holders of Redeemable Participating Units**

The following tables detail the net assets attributable to holders of redeemable participating units in the Sub-Funds as at 30 June 2024, 31 December 2023 and 31 December 2022. The net asset value per unit is calculated by determining the proportion of the net asset value of each Sub-Fund attributable to each of its unit classes and dividing this amount by the number of units of that class in issue. The number of units in issue is presented rounded to the nearest whole number. The net asset value per unit is calculated dividing the net asset value by the unrounded number of units in issue and is presented rounded to two decimal places.

**Northern Trust World Equity Index Fund**

	Net asset value	Units in issue	Net asset value per unit
<b>30 June 2024</b>			
Class B U.S. Dollar Accumulating	US\$18,349,767	676,670	US\$27.12
Class C U.S. Dollar Accumulating	US\$20,244,859	593,619	US\$34.10
Class E U.S. Dollar Accumulating	US\$9,038,255	482,687	US\$18.72
Class F U.S. Dollar	US\$791,143,592	46,454,996	US\$17.03
Class H Euro	US\$42,964,978	1,194,056	US\$35.98
Class I Euro	US\$11,999,221	365,343	US\$32.84
Class Q U.S. Dollar Accumulating	US\$74,503,593	3,444,922	US\$21.63

	Net asset value	Units in issue	Net asset value per unit
<b>31 December 2023</b>			
Class B U.S. Dollar Accumulating	US\$47,174,373	1,947,135	US\$24.23
Class C U.S. Dollar Accumulating	US\$20,877,320	684,184	US\$30.51
Class E U.S. Dollar Accumulating	US\$8,086,450	482,687	US\$16.75
Class F U.S. Dollar	US\$769,414,401	50,518,593	US\$15.23
Class H Euro	US\$40,409,574	1,257,041	US\$32.15
Class I Euro	US\$10,356,605	352,781	US\$29.36
Class Q U.S. Dollar Accumulating	US\$66,648,828	3,444,922	US\$19.35

	Net asset value	Units in issue	Net asset value per unit
<b>31 December 2022</b>			
Class B U.S. Dollar Accumulating	US\$57,142,114	2,928,103	US\$19.52
Class C U.S. Dollar Accumulating	US\$19,582,516	793,845	US\$24.67
Class E U.S. Dollar Accumulating	US\$6,535,762	482,687	US\$13.54
Class F Euro	US\$102,360,472	6,444,545	US\$15.88
Class F Sterling	US\$29,935,789	2,318,526	US\$12.91
Class F U.S. Dollar	US\$216,267,323	17,393,807	US\$12.43
Class H Euro	US\$53,699,168	2,033,388	US\$26.41
Class I Euro	US\$33,337,125	1,335,809	US\$24.96
Class Q U.S. Dollar Accumulating	US\$58,443,330	3,739,273	US\$15.63



**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**NOTES FORMING PART OF THE FINANCIAL STATEMENTS (continued)**

*For the six months ended 30 June 2024*

**8. Net Assets Attributable to Holders of Redeemable Participating Units (continued)**

**Northern Trust Europe Custom ESG Equity Index Fund**

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>30 June 2024</b>			
Class B Euro Accumulating	€30,401,186	1,545,280	€19.67
Class F Euro	€891,949,620	60,839,235	€14.66

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>31 December 2023</b>			
Class B Euro Accumulating	€28,326,811	1,570,385	€18.04
Class F Euro	€908,435,620	67,487,312	€13.46
Class G Euro Accumulating	€31,530,529	2,392,581	€13.18

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>31 December 2022</b>			
Class B Euro Accumulating	€24,349,589	1,570,385	€15.51
Class F Euro	€812,749,099	68,199,261	€11.92
Class G Euro Accumulating	€31,754,347	2,803,781	€11.33
Class H Euro Accumulating	€40,230,070	3,410,119	€11.80

**Northern Trust World Custom ESG Equity Index Fund**

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>30 June 2024</b>			
Class C Danish Krone Accumulating	US\$162,034,689	7,972,654	US\$20.32
Class C Euro	US\$66,856,970	2,142,607	US\$31.20
Class C U.S. Dollar Accumulating	US\$566,908,534	36,157,258	US\$15.68
Class D Euro Accumulating	US\$34,038,673	1,148,200	US\$29.65
Class E Danish Krone Accumulating	US\$162,571,784	9,236,827	US\$17.60
Class E Euro Accumulating	US\$431,903,660	20,115,638	US\$21.47
Class E Sterling	US\$155,781,379	4,972,555	US\$31.33
Class F Euro	US\$7,520,648,241	283,844,009	US\$26.50
Class G Euro Accumulating	US\$35,683,409	1,439,500	US\$24.79
Class H Euro Accumulating	US\$458,618,122	18,855,539	US\$24.32
Class I Euro Accumulating	US\$18,535,683	719,125	US\$25.78
Class K Danish Krone Accumulating	US\$53,697,147	3,497,828	US\$15.35
Class K Euro Accumulating	US\$1,090,493,187	48,893,943	US\$22.30
Class M Euro Accumulating	US\$282,850,261	13,549,394	US\$20.88
Class O Euro Accumulating	US\$512,465,063	24,088,409	US\$21.27
Class P Euro	US\$999,094,810	54,559,505	US\$18.31
Class Q Euro Accumulating	US\$59,702,900	3,014,361	US\$19.81
Class R Sterling Accumulating	US\$248,176,722	13,463,369	US\$18.43
Class S Euro	US\$310,197,085	23,934,360	US\$12.96

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**NOTES FORMING PART OF THE FINANCIAL STATEMENTS (continued)**

*For the six months ended 30 June 2024*

**8. Net Assets Attributable to Holders of Redeemable Participating Units (continued)**

**Northern Trust World Custom ESG Equity Index Fund (continued)**

	Net asset value	Units in issue	Net asset value per unit
<b>31 December 2023</b>			
Class C Danish Krone Accumulating	US\$144,638,063	7,972,654	US\$18.14
Class C Euro	US\$67,760,122	2,433,524	US\$27.84
Class C U.S. Dollar Accumulating	US\$638,267,793	45,616,301	US\$13.99
Class D Euro Accumulating	US\$86,082,281	3,254,551	US\$26.45
Class E Danish Krone Accumulating	US\$151,924,618	9,676,827	US\$15.70
Class E Euro Accumulating	US\$485,140,100	25,330,412	US\$19.15
Class E Sterling	US\$93,560,577	3,344,717	US\$27.97
Class F Euro	US\$6,512,863,186	275,348,168	US\$23.65
Class G Euro Accumulating	US\$31,504,808	1,424,000	US\$22.12
Class H Euro Accumulating	US\$414,559,280	19,112,220	US\$21.69
Class I Euro Accumulating	US\$25,960,406	1,127,912	US\$23.02
Class J Euro Accumulating	US\$159,094,441	8,434,003	US\$18.86
Class K Euro Accumulating	US\$845,787,386	42,477,065	US\$19.91
Class M Euro Accumulating	US\$252,484,023	13,559,003	US\$18.62
Class O Euro Accumulating	US\$326,327,854	17,198,432	US\$18.97
Class P Euro	US\$829,058,908	50,690,284	US\$16.36
Class Q Euro Accumulating	US\$51,134,516	2,894,434	US\$17.67
Class R Sterling Accumulating	US\$276,347,865	16,795,669	US\$16.45
Class S Euro	US\$276,614,948	23,934,360	US\$11.56

	Net asset value	Units in issue	Net asset value per unit
<b>31 December 2022</b>			
Class A Euro Accumulating	US\$90,579,809	3,919,951	US\$23.11
Class C Danish Krone Accumulating	US\$112,850,619	7,755,243	US\$14.55
Class C Euro	US\$59,695,955	2,627,122	US\$22.72
Class C U.S. Dollar Accumulating	US\$511,477,516	45,616,301	US\$11.21
Class D Euro Accumulating	US\$71,038,766	3,352,483	US\$21.19
Class E Danish Krone Accumulating	US\$136,924,683	10,891,573	US\$12.57
Class E Euro Accumulating	US\$405,988,413	26,471,929	US\$15.34
Class E Sterling	US\$91,092,368	3,986,580	US\$22.85
Class F Euro	US\$5,390,722,789	279,038,107	US\$19.32
Class F U.S. Dollar	US\$102,123,850	10,437,945	US\$9.78
Class G Euro Accumulating	US\$27,277,844	1,538,300	US\$17.73
Class H Euro Accumulating	US\$419,721,451	24,174,710	US\$17.36
Class I Euro Accumulating	US\$25,787,307	1,396,137	US\$18.47
Class J Euro Accumulating	US\$142,190,509	9,415,922	US\$15.10
Class K Euro Accumulating	US\$569,989,158	35,696,051	US\$15.97
Class M Euro Accumulating	US\$205,915,750	13,815,498	US\$14.90
Class O Euro Accumulating	US\$145,083,905	9,553,329	US\$15.19
Class P Euro	US\$476,487,963	35,779,195	US\$13.32
Class Q Euro Accumulating	US\$24,822,465	1,754,668	US\$14.15
Class R Sterling Accumulating	US\$240,848,895	18,253,407	US\$13.19

**Northern Trust World Custom ESG EUR Hedged Equity Index Fund**

	Net asset value	Units in issue	Net asset value per unit
<b>30 June 2024</b>			
Class A Euro Accumulating	€300,160,688	13,798,304	€21.75
Class C Euro	€249,129,826	11,577,177	€21.52
Class C Euro Accumulating	€242,871,762	17,279,454	€14.06
Class E Euro Accumulating	€31,488,174	1,722,169	€18.28
Class F Euro	€247,104,272	15,906,462	€15.53
Class I Euro Accumulating	€1,469,984,009	77,913,924	€18.87
Class J Euro Accumulating	€147,748,475	9,424,022	€15.68
Class K Euro Accumulating	€5,510,596	318,803	€17.29
Class L Euro Accumulating	€55,036,305	3,264,170	€16.86
Class M Euro Accumulating	€19,281,262	1,177,361	€16.38

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**NOTES FORMING PART OF THE FINANCIAL STATEMENTS (continued)**

*For the six months ended 30 June 2024*

**8. Net Assets Attributable to Holders of Redeemable Participating Units (continued)**

**Northern Trust World Custom ESG EUR Hedged Equity Index Fund (continued)**

	Net asset value	Units in issue	Net asset value per unit
<b>31 December 2023</b>			
Class A Euro Accumulating	€264,950,897	13,798,304	€19.20
Class C Euro	€226,950,540	11,946,859	€19.00
Class C Euro Accumulating	€218,700,019	17,625,862	€12.41
Class E Euro Accumulating	€27,828,506	1,722,169	€16.16
Class F Euro	€282,043,141	20,538,778	€13.73
Class I Euro Accumulating	€1,377,015,616	82,704,476	€16.65
Class J Euro Accumulating	€139,571,751	10,085,397	€13.84
Class K Euro Accumulating	€5,118,731	335,398	€15.26
Class L Euro Accumulating	€55,312,257	3,715,933	€14.89
Class M Euro Accumulating	€19,271,772	1,330,732	€14.48

	Net asset value	Units in issue	Net asset value per unit
<b>31 December 2022</b>			
Class A Euro Accumulating	€217,052,902	13,798,304	€15.73
Class C Euro	€207,967,607	13,360,751	€15.57
Class C Euro Accumulating	€203,002,946	19,955,985	€10.17
Class E Euro Accumulating	€48,114,882	3,625,889	€13.27
Class F Euro	€276,642,285	24,131,012	€11.46
Class I Euro Accumulating	€1,383,733,571	101,457,939	€13.64
Class J Euro Accumulating	€117,942,640	10,399,339	€11.34
Class K Euro Accumulating	€2,893,783	230,632	€12.55
Class L Euro Accumulating	€80,034,907	6,561,738	€12.20
Class M Euro Accumulating	€34,028,560	2,857,500	€11.91

**Northern Trust Europe Value ESG Fund**

	Net asset value	Units in issue	Net asset value per unit
<b>30 June 2024</b>			
Class F Euro	€19,158,922	1,314,171	€14.58

	Net asset value	Units in issue	Net asset value per unit
<b>31 December 2023</b>			
Class F Euro	€24,760,955	1,845,342	€13.42

	Net asset value	Units in issue	Net asset value per unit
<b>31 December 2022</b>			
Class F Euro	€28,917,836	2,486,011	€11.63

**Northern Trust North America Value ESG Fund\***

	Net asset value	Units in issue	Net asset value per unit
<b>30 June 2024</b>			
Class B Euro	—	—	—

	Net asset value	Units in issue	Net asset value per unit
<b>31 December 2023</b>			
Class B Euro	—	—	—

	Net asset value	Units in issue	Net asset value per unit
<b>31 December 2022</b>			
Class B Euro	US\$10,978,706	601,425	US\$18.25

\*Sub-Fund terminated on 31 January 2023.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**NOTES FORMING PART OF THE FINANCIAL STATEMENTS (continued)**

*For the six months ended 30 June 2024*

**8. Net Assets Attributable to Holders of Redeemable Participating Units (continued)**

**Northern Trust Developed Real Estate Index Fund**

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>30 June 2024</b>			
Class A Sterling Accumulating	US\$57,987,516	4,533,462	US\$12.79
Class E Euro	US\$93,879,139	9,146,699	US\$10.26
Class G Euro Accumulating	US\$88,994,539	7,984,589	US\$11.15

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>31 December 2023</b>			
Class A Euro Accumulating	US\$109,274,274	9,435,918	US\$11.58
Class B Euro Accumulating	US\$8,132,088	667,271	US\$12.19
Class E Euro	US\$107,536,280	10,140,200	US\$10.60
Class G Euro Accumulating	US\$92,633,435	8,042,114	US\$11.52

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>31 December 2022</b>			
Class A Euro Accumulating	US\$426,042,206	40,718,705	US\$10.46
Class B Euro Accumulating	US\$11,032,571	997,512	US\$11.06
Class E Euro	US\$254,642,112	24,924,656	US\$10.22
Class G Euro Accumulating	US\$78,987,570	7,593,312	US\$10.40

**Northern Trust World EUR Hedged Equity Index Fund\***

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>30 June 2024</b>			
Class B Euro Accumulating	–	–	–

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>31 December 2023</b>			
Class B Euro Accumulating	–	–	–

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>31 December 2022</b>			
Class B Euro Accumulating	€227,820,989	14,572,551	€15.63

**Northern Trust North America Custom ESG Equity Index Fund**

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>30 June 2024</b>			
Class F Euro	US\$1,779,062,561	54,015,335	US\$32.94

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>31 December 2023</b>			
Class F Euro	US\$1,303,419,237	45,261,318	US\$28.80

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>31 December 2022</b>			
Class C Euro	US\$44,273,370	2,558,282	US\$17.31
Class F Euro	US\$955,629,272	41,680,395	US\$22.93

**Northern Trust World ESG Leaders Equity Index Fund**

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>30 June 2024</b>			
Class A Euro	US\$22,809,784	1,808,208	US\$12.61
Class C Euro Accumulating	US\$377,554,418	17,974,586	US\$21.00
Class D Euro	US\$873,296,352	50,931,440	US\$17.15
Class E Euro Accumulating	US\$295,613,063	17,390,628	US\$17.00

\*Sub-Fund terminated on 4 April 2023.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**NOTES FORMING PART OF THE FINANCIAL STATEMENTS (continued)**

*For the six months ended 30 June 2024*

**8. Net Assets Attributable to Holders of Redeemable Participating Units (continued)**

**Northern Trust World ESG Leaders Equity Index Fund (continued)**

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>31 December 2023</b>			
Class A Euro	US\$20,181,363	1,808,208	US\$11.16
Class C Euro Accumulating	US\$368,075,855	19,817,117	US\$18.57
Class D Euro	US\$794,749,009	52,397,554	US\$15.17
Class E Euro Accumulating	US\$228,505,602	15,187,405	US\$15.05
Class F Euro	US\$489,227,568	43,544,984	US\$11.23

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>31 December 2022</b>			
Class C Euro Accumulating	US\$308,678,247	20,900,176	US\$14.77
Class D Euro	US\$459,156,248	37,407,914	US\$12.27
Class E Euro Accumulating	US\$226,328,662	18,893,669	US\$11.98
Class F Euro	US\$350,212,831	38,542,588	US\$9.09

**Northern Trust World Small Cap ESG Low Carbon Index Fund**

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>30 June 2024</b>			
Class D Euro	€32,051,243	2,916,995	€10.99
Class F Euro	€1,159,396,349	81,924,035	€14.15
Class F Sterling Distributing	€485,463,077	40,987,437	€11.84
Class J Euro Accumulating	€36,243,739	3,393,349	€10.68

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>31 December 2023</b>			
Class D Euro	€24,559,625	2,320,662	€10.58
Class F Euro	€1,004,796,310	73,682,285	€13.64
Class F Sterling Distributing	€409,349,248	35,845,834	€11.42
Class J Euro Accumulating	€34,907,421	3,393,349	€10.29

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>31 December 2022</b>			
Class F Euro	€805,490,485	65,068,598	€12.38
Class F Sterling Distributing	€236,981,172	22,890,402	€10.35
Class G Euro	€2,078,388	239,183	€8.69
Class J Euro Accumulating	€35,194,123	3,837,708	€9.17

**Northern Trust World Green Transition Index Fund**

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>30 June 2024</b>			
Class A Sterling	€201,117,918	10,307,282	€19.51
Class B Sterling Accumulating	€273,097,425	14,128,842	€19.33
Class C Sterling	€84,795,494	4,553,988	€18.62
Class D Euro Accumulating	€319,193,456	23,506,520	€13.58
Class D Sterling	€12,952,525	717,242	€18.06
Class E Sterling Accumulating	€135,525,337	7,592,420	€17.85
Class F U.S. Dollar	€454,277,969	44,196,830	€10.28
Class G Sterling Accumulating	€255,334,486	14,999,251	€17.02
Class H Sterling	€12,744,030	769,686	€16.56
Class I Sterling Accumulating	€40,275,493	2,375,224	€16.96
Class J Euro Accumulating	€96,121,712	7,552,119	€12.73
Class K Sterling Accumulating	€4,174,437	289,047	€14.44
Class L Sterling Accumulating	€15,910,741	1,088,779	€14.61
Class M Sterling Accumulating	€4,178,799	283,803	€14.72

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**NOTES FORMING PART OF THE FINANCIAL STATEMENTS (continued)**

*For the six months ended 30 June 2024*

**8. Net Assets Attributable to Holders of Redeemable Participating Units (continued)**

**Northern Trust World Green Transition Index Fund (continued)**

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>31 December 2023</b>			
Class A Sterling	€173,353,809	10,316,062	€16.80
Class B Sterling Accumulating	€249,479,265	15,001,919	€16.63
Class C Sterling	€92,378,398	5,759,943	€16.04
Class D Euro Accumulating	€244,152,802	20,879,327	€11.69
Class D Sterling	€11,157,615	717,242	€15.56
Class E Sterling Accumulating	€116,672,846	7,592,420	€15.37
Class F U.S. Dollar	€375,218,246	42,365,845	€8.86
Class G Sterling Accumulating	€129,216,003	8,813,977	€14.66
Class H Sterling	€10,976,174	769,686	€14.26
Class I Sterling Accumulating	€36,569,928	2,506,400	€14.59
Class J Euro Accumulating	€52,805,517	4,816,084	€10.96
Class K Sterling Accumulating	€3,276,334	263,428	€12.44
Class L Sterling Accumulating	€14,816,876	1,188,619	€12.47
Class M Sterling Accumulating	€3,245,850	258,234	€12.57

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>31 December 2022</b>			
Class A Sterling	€140,521,326	10,159,532	€13.83
Class B Sterling Accumulating	€215,568,643	16,023,876	€13.45
Class C Sterling	€56,356,281	4,281,585	€13.16
Class D Euro Accumulating	€153,097,276	16,152,651	€9.48
Class D Sterling	€12,853,675	999,301	€12.86
Class E Sterling Accumulating	€94,490,046	7,592,420	€12.45
Class F Sterling	€65,273,512	6,115,635	€10.67
Class F U.S. Dollar	€155,461,374	21,404,255	€7.26
Class G Sterling Accumulating	€79,919,593	6,725,807	€11.88
Class H Sterling	€9,034,313	769,686	€11.74
Class I Sterling Accumulating	€30,193,833	2,558,080	€11.80
Class J Euro Accumulating	€17,435,798	1,960,615	€8.89

**Northern Trust High Dividend ESG World Equity Fund**

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>30 June 2024</b>			
Class C Euro Accumulating	US\$74,690,681	4,218,332	US\$17.71
Class F Euro	US\$400,478,491	24,095,465	US\$16.62

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>31 December 2023</b>			
Class C Euro Accumulating	US\$66,906,025	4,218,332	US\$15.86
Class F Euro	US\$357,648,623	23,999,586	US\$14.90

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>31 December 2022</b>			
Class C Euro Accumulating	US\$63,899,275	4,861,540	US\$13.14
Class F Euro	US\$271,885,996	21,399,923	US\$12.70

**NT Europe SDG Screened Low Carbon Index Fund**

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>30 June 2024</b>			
Class A Euro	€1,116,399,335	64,107,490	€17.41
Class B Euro Accumulating	€14,373,477	864,772	€16.62
Class F Euro	€417,154,045	24,581,839	€16.97

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**NOTES FORMING PART OF THE FINANCIAL STATEMENTS (continued)**

*For the six months ended 30 June 2024*

**8. Net Assets Attributable to Holders of Redeemable Participating Units (continued)**

**NT Europe SDG Screened Low Carbon Index Fund (continued)**

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>31 December 2023</b>			
Class A Euro	€978,485,943	62,415,020	€15.68
Class B Euro Accumulating	€120,626,441	7,948,812	€15.18
Class F Euro	€571,886,055	37,346,193	€15.31

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>31 December 2022</b>			
Class A Euro	€845,399,149	62,353,398	€13.56
Class B Euro Accumulating	€105,239,548	8,229,681	€12.79
Class F Euro	€521,787,857	39,328,759	€13.27

**NT World SDG Screened Low Carbon Index Fund**

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>30 June 2024</b>			
Class A Euro Accumulating	€3,418,276,420	213,154,592	€16.04
Class B Euro Accumulating	€277,416,381	17,654,015	€15.71
Class F Euro	€485,894,909	32,852,334	€14.79

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>31 December 2023</b>			
Class A Euro Accumulating	€2,648,411,767	195,055,031	€13.58
Class B Euro Accumulating	€241,900,054	18,165,703	€13.32
Class F Euro	€321,478,932	25,641,492	€12.54

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>31 December 2022</b>			
Class A Euro Accumulating	€2,142,211,953	200,914,489	€10.66
Class B Euro Accumulating	€210,167,460	20,067,835	€10.47
Class F Euro	€172,948,268	17,296,030	€10.00

**Northern Trust Quality Low Vol Low Carbon World Fund**

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>30 June 2024</b>			
Class C Sterling	US\$348,311,134	23,849,714	US\$14.60
Class F Sterling	US\$387,222,072	24,584,455	US\$15.75

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>31 December 2023</b>			
Class C Sterling	US\$366,409,859	27,449,206	US\$13.35
Class F Sterling	US\$331,550,029	22,985,455	US\$14.42

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>31 December 2022</b>			
Class F Euro	US\$2,070,055	195,720	US\$10.58
Class F Sterling	US\$237,857,065	18,462,541	US\$12.88

**Northern Trust Developed Real Estate ESG Climate Index Fund**

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>30 June 2024</b>			
Class A Euro Accumulating	US\$107,460,716	11,134,399	US\$9.65
Class B Euro Accumulating	US\$382,796,287	35,357,544	US\$10.83
Class D Euro Accumulating	US\$197,309,491	18,352,946	US\$10.75
Class D Euro Accumulating Hedged	US\$47,216,866	4,351,383	US\$10.85
Class E Euro Accumulating	US\$46,032,079	4,229,917	US\$10.88
Class F Sterling Distributing	US\$107,144,604	8,716,245	US\$12.29
Class G Euro Accumulating Hedged	US\$33,872,483	3,183,027	US\$10.64

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

**NOTES FORMING PART OF THE FINANCIAL STATEMENTS (continued)**

*For the six months ended 30 June 2024*

**8. Net Assets Attributable to Holders of Redeemable Participating Units (continued)**

**Northern Trust Developed Real Estate ESG Climate Index Fund (continued)**

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>31 December 2023</b>			
Class A Euro Accumulating	US\$110,939,579	11,134,399	US\$9.96
Class B Euro Accumulating	US\$292,562,690	26,178,575	US\$11.18
Class F Sterling Distributing	US\$69,049,027	5,425,009	US\$12.73

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>31 December 2022</b>			
Class A Euro Accumulating	US\$95,845,947	10,892,635	US\$8.80

**Northern Trust World Natural Capital PAB Index Fund II**

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>30 June 2024</b>			
Class A Euro Accumulating	US\$223,757,065	16,111,427	US\$13.89
Class A Euro Accumulating Hedged	US\$1,705,418,588	120,844,158	US\$14.11
Class B Euro Accumulating Hedged	US\$17,559,870	1,255,882	US\$13.98

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>31 December 2023</b>			
Class A Euro Accumulating	US\$233,455,839	18,593,699	US\$12.56
Class A Euro Accumulating Hedged	US\$1,642,603,869	126,527,082	US\$12.98
Class B Euro Accumulating Hedged	US\$16,169,432	1,255,882	US\$12.87

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>31 December 2022</b>			
Class A Euro Accumulating Hedged	US\$767,840,077	74,682,501	US\$10.28
Class B Euro Accumulating Hedged	US\$124,823,539	12,208,099	US\$10.22

**Northern Trust World Natural Capital Paris-Aligned Equity Index Fund\***

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>30 June 2024</b>			
Class A Swedish Krona Accumulating	US\$1,511,242,925	144,424,491	US\$10.46
Class B Euro Accumulating	US\$37,430,475	3,222,185	US\$11.62
Class E Euro Accumulating	US\$20,595,145	1,672,818	US\$12.31

	<b>Net asset value</b>	<b>Units in issue</b>	<b>Net asset value per unit</b>
<b>31 December 2023</b>			
Class E Euro Accumulating	US\$20,652,044	1,823,723	US\$11.32

\*Sub-Fund launched on 12 December 2023.

The net asset values of the terminated Sub-Funds were nil at the start and the end of the period and there were no unit class movements during the six months ended 30 June 2024.

**9. Efficient Portfolio Management**

The Sub-Funds may, subject to the relevant restrictions set out by the Central Bank of Ireland, use the following instruments for efficient portfolio management or hedging purposes: exchange traded futures contracts and forward currency contracts. During the period, the Sub-Funds entered into futures contracts and forward currency contracts for such purposes.

Open futures contracts and forward currency contracts, including the relevant counterparties, the underlying securities, indices or currencies, and their fair values and underlying exposures at the period end are disclosed in the Portfolio and Statement of Investments for each Sub-Fund. Realised and unrealised gains and losses on futures contracts and forward currency contracts transactions during the period are disclosed in the Statement of Comprehensive Income for each Sub-Fund.



## NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND

### NOTES FORMING PART OF THE FINANCIAL STATEMENTS (continued)

For the six months ended 30 June 2024

#### 10. Exchange Rates

The following exchange rates were used to convert assets and liabilities denominated in foreign currencies to U.S. Dollar as at 30 June 2024 and 31 December 2023.

	30 June 2024	31 December 2023
Australian Dollar	1.49734	1.46552
British Pound Sterling	0.79108	0.78444
Canadian Dollar	1.36835	1.31860
Danish Krone	6.95820	6.74835
Euro	0.93305	0.90526
Hong Kong Dollar	7.80740	7.80855
Israeli Shekel	3.76720	3.60090
Japanese Yen	160.86000	140.98000
New Zealand Dollar	1.64109	1.57940
Norwegian Krone	10.64750	10.15570
Singapore Dollar	1.35525	1.31910
Swedish Krona	10.59020	10.07785
Swiss Franc	0.89860	0.84165

The following exchange rates were used to convert assets and liabilities denominated in foreign currencies to Euro as at 30 June 2024 and 31 December 2023.

	30 June 2024	31 December 2023
Australian Dollar	1.60478	1.61889
British Pound Sterling	0.84784	0.86653
Canadian Dollar	1.46653	1.45659
Danish Krone	7.45745	7.45457
Hong Kong Dollar	8.36758	8.62572
Israeli Shekel	4.03750	3.97773
Japanese Yen	172.40178	155.73358
New Zealand Dollar	1.75884	1.74469
Norwegian Krone	11.41146	11.21850
Singapore Dollar	1.45249	1.45714
Swedish Krona	11.35005	11.13250
Swiss Franc	0.96307	0.92973
U.S. Dollar	1.07175	1.10465

#### 11. Commitments and Contingencies

The Sub-Funds had no significant commitments or contingencies at 30 June 2024 or 31 December 2023.

#### 12. Significant Events during the Period

Effective 1 January 2024, the Secretary of the Manager changed to Matsack Trust Limited, 70 Sir John Rogerson's Quay, Dublin 2, Ireland.

An updated supplement for Northern trust World Green Transition Index Fund was noted on 19 March 2024.

#### Share Class launches / terminations during the period:

- Northern Trust World Custom ESG Equity Index Fund terminated Share Class J Euro Accumulating on 17 January 2024.
- Northern Trust World Natural Capital Paris-Aligned Equity Index Fund launched Share Class A Swedish Krona Accumulating on 23 January 2024.
- Northern Trust World ESG Leaders Equity Index Fund terminated Share Class F Euro on 25 January 2024.
- Northern Trust Developed Real Estate ESG Climate Index Fund launched Share Class E Euro Accumulating on 1 February 2024.
- Northern Trust World Natural Capital Paris-Aligned Equity Index Fund launched Share Class B Euro Accumulating on 8 February 2024.
- Northern Trust Europe Custom ESG Equity Index Fund terminated Share Class G Euro Accumulating on 14 February 2024.
- Northern Trust Developed Real Estate Index Fund terminated Share Class B Euro Accumulating on 15 March 2024.
- Northern Trust World Custom ESG Equity Index Fund launched Share Class K Danish Krone Accumulating on 15 March 2024.
- Northern Trust Developed Real Estate ESG Climate Index Fund launched Share Class G Euro Accumulating Hedged on 8 April 2024.
- Northern Trust Developed Real Estate Index Fund launched Share Class A Sterling Accumulating on 2 May 2024.
- Northern Trust Developed Real Estate Index Fund terminated Share Class A Euro Accumulating on 21 May 2024.
- Northern Trust Developed Real Estate ESG Climate Index Fund launched Share Class D Euro Accumulating Hedged on 21 May 2024.
- Northern Trust Developed Real Estate ESG Climate Index Fund launched Share Class D Euro Accumulating on 11 June 2024.

There were no other significant events during the period.

## **NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

### **NOTES FORMING PART OF THE FINANCIAL STATEMENTS (continued)**

*For the six months ended 30 June 2024*

#### **13. Significant Events since the Period End**

A unitholder notice was issued on 16 July 2024 to inform investors that effective on or after 31 July 2024 the Prospectus will be updated to increase the maximum fee each Director is entitled to receive from €20,000 to €50,000.

There were no other significant events subsequent to the period end which would have an impact on the financial statements.

#### **14. Comparative Information**

The comparative information for the Statement of Comprehensive Income and the Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Units is for the six months ended 30 June 2023. The comparative information for the Statement of Financial Position and related Notes is as at 31 December 2023.

#### **15. Approval of Financial Statements**

The financial statements were approved by the Directors of the Manager on 22 August 2024.

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.30% (31 Dec 2023: 98.98%)</b>			
<b>Equities: 99.30% (31 Dec 2023: 98.98%)</b>			
<b>Argentina: 0.00% (31 Dec 2023: 0.12%)</b>			
<b>Australia: 1.88% (31 Dec 2023: 2.17%)</b>			
3,098	Ampol	66,911	0.01
14,955	APA Group	79,802	0.01
8,282	Aristocrat Leisure	275,229	0.03
2,922	ASX	117,087	0.01
32,708	Aurizon	79,731	0.01
43,002	Australia & New Zealand Banking	811,021	0.08
65,212	BHP	1,858,792	0.19
8,283	BHP Ltd	236,948	0.02
6,241	BlueScope Steel	85,153	0.01
18,908	Brambles	183,481	0.02
5,618	CAR	132,257	0.01
883	Cochlear	195,873	0.02
17,995	Coles	204,666	0.02
24,297	Commonwealth Bank of Australia	2,066,964	0.21
8,158	Computershare	143,509	0.01
15,379	Dexus Property REIT	66,555	0.01
21,288	Endeavour	71,797	0.01
23,434	Fortescue	335,075	0.03
148,218	Glencore	845,192	0.09
24,491	Goodman REIT	568,382	0.06
30,524	GPT REIT	81,542	0.01
41,107	Insurance Australia	196,017	0.02
40,315	Lottery	136,507	0.01
5,231	Macquarie	715,089	0.07
53,775	Medibank	133,958	0.01
2,957	Mineral Resources	106,483	0.01
51,818	Mirvac REIT	64,714	0.01
44,702	National Australia Bank	1,081,619	0.11
16,923	Northern Star Resources	146,926	0.02
5,712	Orica	68,170	0.01
27,806	Origin Energy	201,673	0.02
38,290	Pilbara Minerals	78,506	0.01
1,130	Pro Medicus	108,114	0.01
10,980	Qantas Airways	42,898	–
21,170	QBE Insurance	245,867	0.03
3,101	Ramsay Health Care	98,290	0.01
643	REA	84,451	0.01
2,400	Reece	40,343	–
16,833	Rio Tinto	1,106,700	0.11
5,270	Rio Tinto Ltd	418,829	0.04
48,061	Santos	245,867	0.03
73,554	Scentre REIT	153,264	0.02
4,656	Seek	66,419	0.01
2,700	Seven	67,944	0.01
7,211	Sonic Healthcare	126,657	0.01
72,930	South32	178,265	0.02
29,767	Stockland REIT	82,899	0.01
17,369	Suncorp	201,954	0.02
60,671	Telstra	146,679	0.02
43,070	Transurban	356,677	0.04
9,875	Treasury Wine Estates	82,042	0.01
65,755	Vicinity Centres REIT	81,242	0.01
4,768	Washington H Soul Pattinson	104,509	0.01
16,232	Wesfarmers	706,587	0.07

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Equities: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Australia: 1.88% (31 Dec 2023: 2.17%) (continued)</b>			
50,065	Westpac Banking	910,460	0.09
2,574	WiseTech Global	172,420	0.02
24,331	Woodside Energy	458,397	0.05
2,818	Woodside Energy GBP	52,935	0.01
17,467	Woolworths	394,172	0.04
	<b>Total Australia</b>	<b>18,170,510</b>	<b>1.88</b>
<b>Austria: 0.06% (31 Dec 2023: 0.05%)</b>			
4,860	Erste Bank	230,433	0.02
7,953	Mondi	152,661	0.02
1,752	OMV	76,347	0.01
1,308	Verbund	103,246	0.01
1,379	Voestalpine	37,274	–
	<b>Total Austria</b>	<b>599,961</b>	<b>0.06</b>
<b>Belgium: 0.20% (31 Dec 2023: 0.23%)</b>			
2,920	Ageas	133,568	0.01
13,269	Anheuser-Busch InBev	769,643	0.08
243	D'ieteren	51,592	0.01
367	Elia	34,397	–
1,346	Groupe Bruxelles Lambert	96,148	0.01
3,990	KBC	281,807	0.03
6	Lotus Bakeries	61,926	0.01
192	Sofina	43,872	–
866	Synesqo	77,564	0.01
1,952	UCB	290,168	0.03
3,162	Umicore	47,546	–
2,901	Warehouses De Pauw REIT	78,661	0.01
	<b>Total Belgium</b>	<b>1,966,892</b>	<b>0.20</b>
<b>Brazil: 0.16% (31 Dec 2023: 0.00%)</b>			
651	MercadoLibre	1,069,853	0.11
7,101	Wheaton Precious Metals	372,240	0.04
2,987	Yara International	86,293	0.01
	<b>Total Brazil</b>	<b>1,528,386</b>	<b>0.16</b>
<b>Burkina Faso: 0.00% (31 Dec 2023: 0.00%)</b>			
2,514	Endeavour Mining	53,580	–
	<b>Total Burkina Faso</b>	<b>53,580</b>	<b>–</b>
<b>Canada: 2.81% (31 Dec 2023: 3.16%)</b>			
6,941	Agnico-Eagle Mines	453,890	0.05
1,934	Air Canada	25,299	–
10,998	Alimentation Couche-Tard	617,032	0.06
4,776	AltaGas	107,886	0.01
10,118	ARC Resources	180,495	0.02
10,888	Bank of Montreal	913,706	0.09
17,334	Bank of Nova Scotia	792,752	0.08
25,108	Barrick Gold	418,727	0.04
1,407	BCE	45,562	–
19,858	Brookfield	825,754	0.09
5,140	Brookfield Asset Management	195,631	0.02
4,819	CAE	89,488	0.01
6,204	Cameco	305,179	0.03
1,119	Canadian Apartment Properties REIT	36,350	–
13,315	Canadian Imperial Bank of Commerce	632,982	0.07

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD EQUITY INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Equities: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Canada: 2.81% (31 Dec 2023: 3.16%) (continued)</b>			
7,800	Canadian National Railway	921,510	0.10
30,636	Canadian Natural Resources	1,091,016	0.11
13,353	Canadian Pacific Kansas City	1,051,377	0.11
743	Canadian Tire	73,705	0.01
1,543	Canadian Utilities	33,322	–
2,053	CCL Industries	107,935	0.01
20,075	Cenovus Energy	394,502	0.04
2,882	CGI	287,600	0.03
288	Constellation Software	829,657	0.09
293	Constellation Software WTS	–	–
1,035	Descartes Systems	100,259	0.01
4,345	Dollarama	396,634	0.04
5,328	Element Fleet Management	96,915	0.01
4,179	Emera	139,417	0.01
2,171	Empire	55,483	0.01
12,119	Enbridge - New York	431,315	0.04
18,276	Enbridge - Toronto	650,048	0.07
304	Fairfax Financial	345,763	0.04
512	FirstService	77,903	0.01
7,641	Fortis	296,906	0.03
2,747	Franco-Nevada	325,621	0.03
881	George Weston	126,701	0.01
2,436	Gildan Activewear	92,377	0.01
4,033	Great-West Lifeco	117,629	0.01
4,983	Hydro One	145,118	0.02
1,434	iA Financial	90,032	0.01
1,038	IGM Financial	28,651	–
2,682	Imperial Oil	182,831	0.02
2,544	Intact Financial	423,910	0.04
8,060	Ivanhoe Mines	103,964	0.01
3,647	Keyera	100,986	0.01
20,555	Kinross Gold	171,098	0.02
2,238	Loblaw Cos	259,561	0.03
3,594	Magna International	150,605	0.02
25,830	Manulife Financial	687,680	0.07
4,393	MEG Energy	93,969	0.01
3,509	Metro	194,356	0.02
4,837	National Bank of Canada	383,573	0.04
4,039	Northland Power	69,425	0.01
7,071	Nutrien	359,919	0.04
842	Onex	57,239	0.01
3,995	Open Text	119,936	0.01
5,826	Pan American Silver	115,766	0.01
1,775	Parkland	49,747	0.01
8,899	Pembina Pipeline	330,115	0.03
9,070	Power Corporation of Canada	252,013	0.03
2,050	Quebecor	43,252	–
2,431	RB Global	185,370	0.02
4,736	Restaurant Brands International	333,650	0.03
1,850	RioCan REIT	22,727	–
4,737	Rogers Communications	175,169	0.02
20,395	Royal Bank of Canada	2,170,886	0.22
4,738	Saputo	106,370	0.01
17,478	Shopify	1,154,811	0.12
1,710	Stantec	143,126	0.02
8,230	Sun Life Financial	403,455	0.04

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Equities: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Canada: 2.81% (31 Dec 2023: 3.16%) (continued)</b>			
18,456	Suncor Energy	703,388	0.07
14,827	TC Energy	561,938	0.06
6,589	Teck Resources	315,690	0.03
6,285	TELUS	95,124	0.01
1,124	TFI International	163,168	0.02
2,450	Thomson Reuters	412,902	0.04
3,840	TMX	106,864	0.01
1,105	Toromont Industries	97,818	0.01
25,711	Toronto-Dominion Bank	1,412,992	0.15
5,093	Tourmaline Oil	230,950	0.02
718	West Fraser Timber	55,132	0.01
1,699	WSP Global	264,507	0.03
	<b>Total Canada</b>	<u>27,214,111</u>	<u>2.81</u>
<b>Chile: 0.03% (31 Dec 2023: 0.01%)</b>			
6,718	Antofagasta	179,186	0.02
10,570	Lundin Mining	117,646	0.01
	<b>Total Chile</b>	<u>296,832</u>	<u>0.03</u>
<b>Denmark: 0.99% (31 Dec 2023: 0.89%)</b>			
38	AP Moeller - Maersk Class A	64,551	0.01
75	AP Moeller - Maersk Class B	130,476	0.01
1,339	Carlsberg	160,799	0.02
1,804	Coloplast	216,899	0.02
9,862	Danske Bank	294,094	0.03
1,203	Demant	52,109	0.01
2,505	DSV	384,127	0.04
945	Genmab	236,990	0.02
47,392	Novo Nordisk	6,849,098	0.71
5,750	Novozymes	352,113	0.04
2,650	Orsted	141,141	0.01
1,204	Pandora	181,858	0.02
216	ROCKWOOL	87,726	0.01
4,967	Tryg	108,646	0.01
14,439	Vestas Wind Systems	334,611	0.03
	<b>Total Denmark</b>	<u>9,595,238</u>	<u>0.99</u>
<b>Finland: 0.25% (31 Dec 2023: 0.29%)</b>			
2,382	Elisa	109,367	0.01
5,186	Fortum	75,868	0.01
3,513	Kesko	61,709	0.01
4,710	Kone	232,660	0.02
9,570	Metso	101,377	0.01
6,568	Neste	117,027	0.01
83,652	Nokia	319,034	0.03
40,510	Nordea Bank	482,362	0.05
4,894	Nordea Bank	58,300	0.01
1,661	Orion	70,958	0.01
6,435	Sampo	276,558	0.03
8,312	Stora Enso	113,626	0.01
7,397	UPM-Kymmene	258,603	0.03
7,374	Wartsila	142,255	0.01
	<b>Total Finland</b>	<u>2,419,704</u>	<u>0.25</u>
<b>France: 2.35% (31 Dec 2023: 3.12%)</b>			
2,626	Accor	107,792	0.01

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD EQUITY INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Equities: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>France: 2.35% (31 Dec 2023: 3.12%) (continued)</b>			
439	Aéroports de Paris	53,449	–
8,248	Air Liquide	1,425,665	0.15
8,763	Airbus	1,204,585	0.12
4,413	Alstom	74,255	0.01
857	Amundi	55,339	0.01
930	Arkema	80,884	0.01
25,968	AXA	850,800	0.09
530	bioMerieux	50,412	–
14,763	BNP Paribas	941,898	0.10
10,076	Bolloré	59,178	0.01
2,853	Bouygues	91,639	0.01
4,217	Bureau Veritas	116,876	0.01
2,222	Capgemini	442,231	0.05
9,565	Carrefour	135,317	0.01
6,517	Cie de Saint-Gobain	507,221	0.05
10,440	Cie Generale des Etablissements Michelin	404,037	0.04
1,055	Covivio REIT	50,180	–
15,803	Credit Agricole	215,776	0.02
9,207	Danone	563,243	0.06
300	Dassault Aviation	54,531	0.01
9,555	Dassault Systemes	361,492	0.04
4,149	Edenred	175,244	0.02
1,302	Eiffage	119,671	0.01
26,115	Engie	373,230	0.04
78	EssilorLuxottica	16,761	–
4,145	EssilorLuxottica Bearer	893,812	0.09
469	Eurazeo	37,372	–
595	Gecina REIT	54,809	0.01
3,499	Getlink	57,938	0.01
453	Hermes International	1,038,976	0.11
710	Ipsen	87,128	0.01
1,065	Kering	386,369	0.04
2,452	Klepierre REIT	65,646	0.01
3,487	L'Oreal	1,532,436	0.16
1,744	La Francaise des Jeux	59,438	0.01
3,776	Legrand	374,907	0.04
4,005	LVMH Moët Hennessy Louis Vuitton	3,063,027	0.32
26,624	Orange	266,910	0.03
2,900	Pernod Ricard	393,793	0.04
3,273	Publicis Groupe	348,609	0.04
304	Remy Cointreau	25,381	–
2,718	Renault	139,359	0.01
3,813	Rexel	98,732	0.01
5,112	Safran	1,081,512	0.11
404	Sartorius Stedim Biotech	66,377	0.01
296	SEB	30,328	–
10,333	Societe Generale	242,751	0.02
1,519	Sodexo	136,751	0.01
838	Teleperformance	88,322	0.01
1,353	Thales	216,787	0.02
31,475	TotalEnergies	2,102,599	0.22
1,817	Unibail-Rodamco-Westfield	143,171	0.01
10,362	Veolia Environnement	310,065	0.03
7,168	Vinci	755,785	0.08

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Equities: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>France: 2.35% (31 Dec 2023: 3.12%) (continued)</b>			
9,568	Vivendi	100,043	0.01
	<b>Total France</b>	<b>22,730,839</b>	<b>2.35</b>
<b>Germany: 2.13% (31 Dec 2023: 2.26%)</b>			
2,317	Adidas	553,764	0.06
5,679	Allianz	1,579,439	0.16
12,762	BASF	618,026	0.06
14,047	Bayer	397,148	0.04
4,560	Bayerische Motoren Werke Ord	431,929	0.05
804	Bayerische Motoren Werke Pref	71,046	0.01
1,303	Bechtle	61,362	0.01
1,370	Beiersdorf	200,496	0.02
1,998	Brenntag	134,820	0.01
580	Carl Zeiss Meditec	40,809	—
15,073	Commerzbank	229,151	0.02
2,030	Continental	115,092	0.01
2,376	Covestro	139,547	0.02
1,051	CTS Eventim	87,747	0.01
7,649	Daimler Truck	304,713	0.03
27,713	Deutsche Bank	442,789	0.05
2,717	Deutsche Boerse	556,473	0.06
7,102	Deutsche Lufthansa	43,462	0.01
14,173	Deutsche Post	574,027	0.06
48,353	Deutsche Telekom	1,216,788	0.13
32,101	E.ON	421,624	0.04
4,966	Evonik Industries	101,390	0.01
5,528	Fresenius	165,179	0.02
3,067	Fresenius Medical Care	117,545	0.01
2,231	GEA	93,013	0.01
974	Hannover Rueck	247,087	0.03
2,148	Heidelberg Materials	222,891	0.02
1,606	Henkel Ord	126,424	0.01
2,596	Henkel Pref	231,540	0.02
18,446	Infineon Technologies	678,193	0.07
1,136	Knorr-Bremse	86,808	0.01
1,204	LEG Immobilien	98,405	0.01
11,185	Mercedes-Benz	774,034	0.08
2,000	Merck KGaA	331,707	0.03
780	MTU Aero Engines	199,628	0.02
1,953	Muenchener Rueckversicherungs-Gesellschaft	977,491	0.10
781	Nemetschek	76,882	0.01
1,611	Porsche	120,033	0.01
2,719	Porsche Automobil	123,004	0.01
1,990	Puma	91,432	0.01
92	Rational	76,662	0.01
613	Rheinmetall	312,527	0.03
9,041	RWE	309,586	0.03
15,165	SAP	3,080,285	0.32
422	Sartorius	99,049	0.01
1,075	Scout24	82,032	0.01
11,016	Siemens	2,051,008	0.21
9,252	Siemens Energy	241,054	0.03
4,033	Siemens Healthineers	232,543	0.02
1,819	Symrise	222,829	0.02
892	Talanx	71,270	0.01
498	Volkswagen Ord	59,831	0.01



NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Equities: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Germany: 2.13% (31 Dec 2023: 2.26%) (continued)</b>			
2,837	Volkswagen Pref	320,474	0.03
10,098	Vonovia	287,338	0.03
3,722	Zalando	87,320	0.01
	<b>Total Germany</b>	<b>20,616,746</b>	<b>2.13</b>
<b>Hong Kong: 0.41% (31 Dec 2023: 0.50%)</b>			
162,509	AIA	1,103,181	0.11
28,509	CK Asset	106,807	0.01
7,175	CK Infrastructure	40,528	—
23,897	CLP	193,137	0.02
862	Futu ADR	56,551	0.01
10,390	Hang Seng Bank	133,611	0.01
17,414	Henderson Land Development	46,728	—
48,601	HKT Trust	54,531	0.01
168,316	Hong Kong & China Gas	128,058	0.01
17,309	Hong Kong Exchanges & Clearing	554,693	0.06
20,800	Hongkong Land	67,184	0.01
2,455	Jardine Matheson	86,858	0.01
36,898	Link REIT	143,435	0.01
29,999	MTR	94,715	0.01
23,515	Power Assets	127,252	0.01
38,946	Prudential	353,680	0.04
75,305	Sino Land	77,645	0.01
23,095	Sun Hung Kai Properties	199,819	0.02
5,972	Swire Pacific	52,779	0.01
13,910	Swire Properties	22,164	—
19,712	Techtronic Industries	225,211	0.02
109,724	WH	72,237	0.01
18,881	Wharf Real Estate Investment	50,060	0.01
	<b>Total Hong Kong</b>	<b>3,990,864</b>	<b>0.41</b>
<b>Ireland: 0.12% (31 Dec 2023: 0.28%)</b>			
3,159	AerCap	294,419	0.03
23,613	AIB	124,917	0.01
17,751	Bank of Ireland	185,833	0.02
2,502	Kerry	202,857	0.02
2,064	Kingspan	175,861	0.02
3,723	Smurfit Kappa	166,130	0.02
	<b>Total Ireland</b>	<b>1,150,017</b>	<b>0.12</b>
<b>Israel: 0.15% (31 Dec 2023: 0.16%)</b>			
589	Azrieli	34,553	—
17,320	Bank Hapoalim	153,145	0.02
21,597	Bank Leumi Le-Israel	176,000	0.02
1,440	Check Point Software Technologies	237,600	0.02
333	Elbit Systems	58,217	0.01
1,432	Global-e Online	51,939	0.01
10,928	ICL	47,312	—
15,162	Israel Discount Bank	75,625	0.01
2,730	Mizrahi Tefahot Bank	92,469	0.01
828	Nice	135,414	0.01
15,177	Teva Pharmaceutical Industries ADR	246,626	0.03
703	Wix.com	111,826	0.01
	<b>Total Israel</b>	<b>1,420,726</b>	<b>0.15</b>

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Equities: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Italy: 0.61% (31 Dec 2023: 0.60%)</b>			
1,944	Amplifon	69,255	0.01
1,944	Amplifon RTS	–	–
14,492	Assicurazioni Generali	361,736	0.04
19,189	Banco BPM	123,683	0.01
2,868	Coca-Cola HBC	97,814	0.01
7,934	Davide Campari-Milano	75,033	0.01
429	DiaSorin	42,787	–
116,290	Enel	809,372	0.08
31,375	Eni	482,670	0.05
1,803	Ferrari	735,651	0.08
10,361	FinecoBank	154,573	0.02
4,085	Infrastrutture Wireless Italiane	42,686	–
222,383	Intesa Sanpaolo	827,275	0.09
6,519	Leonardo	151,473	0.02
7,826	Mediobanca Banca di Credito Finanziario	114,825	0.01
3,061	Moncler	187,193	0.02
7,190	Nexi	43,877	–
7,476	Poste Italiane	95,308	0.01
3,887	Prysmian	240,872	0.02
1,282	Recordati Industria Chimica e Farmaceutica	66,913	0.01
34,136	Snam	151,134	0.02
99,343	Telecom Italia	23,796	–
19,218	Terna Rete Elettrica Nazionale	148,668	0.02
22,036	UniCredit	817,269	0.08
	<b>Total Italy</b>	<b>5,863,863</b>	<b>0.61</b>
<b>Japan: 5.63% (31 Dec 2023: 5.97%)</b>			
11,000	Advantest	439,357	0.05
9,600	AEON	205,237	0.02
2,900	AGC	93,854	0.01
2,100	Aisin Seiki	68,446	0.01
7,500	Ajinomoto	263,008	0.03
1,900	ANA	35,074	–
6,700	Asahi	236,370	0.02
18,600	Asahi Kasei	119,155	0.01
9,600	Asics	146,871	0.02
27,388	Astellas Pharma	270,713	0.03
8,600	Bandai Namco	167,873	0.02
8,600	Bridgestone	337,991	0.03
5,000	Brother Industries	87,996	0.01
15,600	Canon	422,245	0.04
4,400	Capcom	82,962	0.01
10,500	Central Japan Railway	226,697	0.02
6,300	Chiba Bank	56,084	0.01
11,100	Chubu Electric Power	131,177	0.01
9,300	Chugai Pharmaceutical	330,466	0.03
12,600	Concordia Financial	74,115	0.01
2,600	Dai Nippon Printing	87,475	0.01
5,200	Daifuku	97,302	0.01
13,500	Dai-ichi Life	360,705	0.04
26,700	Daiichi Sankyo	916,889	0.09
3,800	Daikin Industries	528,447	0.05
800	Daito Trust Construction	82,482	0.01
8,500	Daiwa House Industry	215,433	0.02
20,000	Daiwa Securities	152,555	0.02
26,900	Denso	417,731	0.04

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Equities: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Japan: 5.63% (31 Dec 2023: 5.97%) (continued)</b>			
2,400	Dentsu	60,470	0.01
1,300	Disco	493,299	0.05
13,200	East Japan Railway	218,646	0.02
4,400	Eisai	180,311	0.02
46,650	Eneos	239,717	0.02
13,700	FANUC	375,502	0.04
2,592	Fast Retailing	653,559	0.07
1,700	Fuji Electric	96,720	0.01
16,200	Fujifilm	378,866	0.04
27,400	Fujitsu	428,732	0.04
2,100	Hamamatsu Photonics	56,240	0.01
2,700	Hankyu Hanshin	71,738	0.01
200	Hikari Tsushin	37,256	–
67,000	Hitachi	1,499,857	0.15
1,300	Hitachi Construction Machinery	34,815	–
66,100	Honda Motor	706,776	0.07
2,400	Hoshizaki	76,121	0.01
5,100	Hoya	593,034	0.06
2,900	Hulic	25,681	–
1,500	Ibiden	61,059	0.01
11,015	Idemitsu Kosan	71,317	0.01
15,000	Inpex	220,720	0.02
7,900	Isuzu Motors	104,656	0.01
17,100	ITOCHU	834,909	0.09
1,900	Japan Airlines	29,984	–
7,700	Japan Exchange	179,600	0.02
31,200	Japan Post	309,362	0.03
20,300	Japan Post Bank	191,756	0.02
2,700	Japan Post Insurance	52,385	0.01
22	Japan Real Estate Investment REIT	69,477	0.01
16,500	Japan Tobacco	445,990	0.05
8,100	JFE	116,596	0.01
5,800	Kajima	100,290	0.01
9,100	Kansai Electric Power	152,855	0.02
6,500	Kao	263,621	0.03
5,400	Kawasaki Kisen Kaisha	78,553	0.01
21,500	KDDI	568,575	0.06
1,600	Keisei Electric Railway	51,483	0.01
2,740	Keyence	1,201,710	0.12
9,500	Kikkoman	110,054	0.01
2,300	Kintetsu	50,072	0.01
12,100	Kirin	155,933	0.02
3,000	Kobe Bussan	66,841	0.01
2,400	Koito Manufacturing	33,107	–
13,306	Komatsu	386,375	0.04
1,800	Konami	129,579	0.01
14,800	Kubota	207,012	0.02
18,400	Kyocera	211,784	0.02
3,700	Kyowa Kirin	63,196	0.01
1,100	Lasertec	246,792	0.03
38,800	LY	93,804	0.01
7,900	M3	75,312	0.01
3,600	Makita	97,844	0.01
20,500	Marubeni	379,198	0.04
5,400	MatsukiyoCocokara & Co	77,546	0.01
8,000	Mazda Motor	77,384	0.01

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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

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Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Equities: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Japan: 5.63% (31 Dec 2023: 5.97%) (continued)</b>			
1,100	McDonald's Japan	43,354	—
3,000	Meiji	64,696	0.01
4,800	MinebeaMitsumi	98,322	0.01
49,400	Mitsubishi	966,749	0.10
17,700	Mitsubishi Chemical	98,271	0.01
27,700	Mitsubishi Electric	442,122	0.05
15,600	Mitsubishi Estate	244,386	0.03
14,100	Mitsubishi HC Capital	93,088	0.01
45,000	Mitsubishi Heavy Industries	482,003	0.05
163,800	Mitsubishi UFJ Financial	1,760,601	0.18
37,200	Mitsui	844,319	0.09
2,300	Mitsui Chemicals	63,484	0.01
38,400	Mitsui Fudosan	350,556	0.04
5,700	Mitsui O.S.K. Lines	170,724	0.02
34,530	Mizuho Financial	720,824	0.07
2,400	MonotaRO	28,213	—
18,600	MS&AD Insurance	413,372	0.04
24,700	Murata Manufacturing	510,092	0.05
3,600	NEC	296,419	0.03
5,000	Nexon	92,472	0.01
5,700	Nidec	254,597	0.03
14,890	Nintendo	791,986	0.08
27	Nippon Building Fund REIT	94,498	0.01
900	NIPPON Express	41,486	—
15,300	Nippon Paint	99,679	0.01
26	Nippon Prologis REIT	40,569	—
2,000	Nippon Sanso	59,169	0.01
11,825	Nippon Steel	250,011	0.03
427,300	Nippon Telegraph & Telephone	403,234	0.04
7,300	Nippon Yusen KK	212,474	0.02
2,100	Nissan Chemical	66,540	0.01
36,300	Nissan Motor	123,189	0.01
2,300	Nissin Foods	58,365	0.01
1,100	Nitori	116,182	0.01
1,900	Nitto Denko	150,124	0.02
42,600	Nomura	244,170	0.03
1,400	Nomura Real Estate	35,083	—
50	Nomura Real Estate Master Fund REIT	44,355	—
5,697	Nomura Research Institute	160,115	0.02
9,100	NTT Data	133,621	0.01
11,900	Obayashi	141,445	0.01
1,100	Obic	141,825	0.01
16,900	Olympus	272,474	0.03
2,800	Omron	96,240	0.01
5,600	Ono Pharmaceutical	76,467	0.01
700	Oracle Japan	48,303	—
15,700	Oriental Land	437,445	0.05
16,300	ORIX	359,925	0.04
4,900	Osaka Gas	107,924	0.01
2,400	Otsuka	46,117	—
5,700	Otsuka Holdings	239,892	0.02
4,700	Pan Pacific International	109,976	0.01
35,800	Panasonic	293,103	0.03
24,600	Rakuten	126,915	0.01
22,000	Recruit	1,177,135	0.12
21,100	Renesas Electronics	394,690	0.04

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As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Equities: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Japan: 5.63% (31 Dec 2023: 5.97%) (continued)</b>			
29,200	Resona	193,233	0.02
6,100	Ricoh	52,161	0.01
5,600	Rohm	74,848	0.01
3,340	SBI	84,445	0.01
1,300	Screen	117,183	0.01
1,800	SCSK	35,953	—
3,200	Secom	188,925	0.02
3,700	Seiko Epson	57,480	0.01
4,900	Sekisui Chemical	67,807	0.01
9,300	Sekisui House	205,992	0.02
32,400	Seven & I	394,778	0.04
4,900	SG	45,159	—
4,200	Shimadzu	105,091	0.01
1,100	Shimano	169,896	0.02
25,800	Shin-Etsu Chemical	1,000,500	0.10
3,700	Shionogi	144,380	0.01
5,800	Shiseido	165,426	0.02
5,700	Shizuoka Financial	54,711	0.01
862	SMC	409,083	0.04
41,200	SoftBank	503,154	0.05
14,900	SoftBank Group	962,396	0.10
14,100	Sompo	301,091	0.03
18,200	Sony	1,543,255	0.16
9,500	Subaru	201,386	0.02
4,600	SUMCO	66,215	0.01
14,900	Sumitomo	372,083	0.04
10,100	Sumitomo Electric Industries	157,126	0.02
4,400	Sumitomo Metal Mining	133,428	0.01
18,200	Sumitomo Mitsui Financial	1,213,446	0.13
9,400	Sumitomo Mitsui Trust	214,460	0.02
3,900	Sumitomo Realty & Development	114,459	0.01
1,800	Suntory Beverage & Food	63,861	0.01
24,800	Suzuki Motor	285,371	0.03
6,900	Systemex	111,140	0.01
6,900	T&D	120,469	0.01
2,500	Taisei	92,487	0.01
22,671	Takeda Pharmaceutical	587,986	0.06
5,600	TDK	343,429	0.04
19,400	Terumo	319,956	0.03
2,500	TIS	48,458	—
1,300	Toho Tokyo	38,016	—
28,000	Tokio Marine	1,045,257	0.11
25,400	Tokyo Electric Power	136,774	0.01
6,900	Tokyo Electron	1,497,016	0.15
4,500	Tokyo Gas	96,652	0.01
6,100	Tokyu	67,196	0.01
3,200	Toppan	88,186	0.01
25,500	Toray Industries	120,715	0.01
1,600	TOTO	37,777	—
2,100	Toyota Industries	177,089	0.02
154,010	Toyota Motor	3,149,900	0.33
8,400	Toyota Tsusho	163,551	0.02
2,200	Trend Micro	89,321	0.01
6,500	Unicharm	208,787	0.02
7,300	West Japan Railway	135,916	0.01
3,200	Yakult Honsha	57,222	0.01

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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Equities: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Japan: 5.63% (31 Dec 2023: 5.97%) (continued)</b>			
14,100	Yamaha Motor	130,517	0.01
2,500	Yamato	27,485	–
3,500	Yaskawa Electric	125,696	0.01
2,900	Yokogawa Electric	70,129	0.01
1,400	Zensho	53,525	0.01
1,400	ZOZO	35,057	–
	<b>Total Japan</b>	<u>54,556,662</u>	<u>5.63</u>
<b>Jordan: 0.00% (31 Dec 2023: 0.00%)</b>			
2,255	Hikma Pharmaceuticals	53,904	–
	<b>Total Jordan</b>	<u>53,904</u>	<u>–</u>
<b>Luxembourg: 0.03% (31 Dec 2023: 0.03%)</b>			
7,307	ArcelorMittal	167,354	0.02
1,953	Eurofins Scientific	97,435	0.01
	<b>Total Luxembourg</b>	<u>264,789</u>	<u>0.03</u>
<b>Macau: 0.02% (31 Dec 2023: 0.01%)</b>			
31,898	Galaxy Entertainment	148,716	0.01
32,050	Sands China	66,831	0.01
	<b>Total Macau</b>	<u>215,547</u>	<u>0.02</u>
<b>Netherlands: 1.22% (31 Dec 2023: 1.62%)</b>			
6,096	ABN AMRO Bank	100,288	0.01
311	Adyen	371,045	0.04
23,612	Aegon	145,966	0.01
2,504	Akzo Nobel	152,378	0.02
816	Argenx	357,340	0.04
672	ASM International	512,650	0.05
5,803	ASML	5,996,712	0.62
2,469	ASR Nederland	117,780	0.01
1,191	BE Semiconductor Industries	199,318	0.02
1,216	Euronext	112,731	0.01
1,442	EXOR	150,992	0.02
4,331	Heineken	419,150	0.04
1,985	Heineken Holdings	156,685	0.02
739	IMCD	102,409	0.01
47,516	ING Groep	812,869	0.08
393	JDE Peet's	7,834	–
13,617	Koninklijke Ahold Delhaize	402,649	0.04
54,546	Koninklijke KPN	209,286	0.02
10,658	Koninklijke Philips	269,462	0.03
3,850	NN	179,285	0.02
1,120	OCI	27,356	–
1,929	Randstad	87,513	0.01
11,721	Universal Music	348,972	0.04
3,554	Wolters Kluwer	589,633	0.06
	<b>Total Netherlands</b>	<u>11,830,303</u>	<u>1.22</u>
<b>New Zealand: 0.06% (31 Dec 2023: 0.05%)</b>			
15,647	Auckland International Airport	72,748	0.01
8,343	Fisher & Paykel Healthcare	152,921	0.02
8,093	Mercury	32,375	–
23,603	Meridian Energy	90,466	0.01
20,491	Spark New Zealand	51,943	–

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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

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Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Equities: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>New Zealand: 0.06% (31 Dec 2023: 0.05%) (continued)</b>			
2,201	Xero	200,499	0.02
	<b>Total New Zealand</b>	<u>600,952</u>	<u>0.06</u>
<b>Norway: 0.14% (31 Dec 2023: 0.17%)</b>			
4,637	Aker BP	118,544	0.01
12,322	DNB Bank	242,679	0.03
12,460	Equinor	355,691	0.04
2,624	Gjensidige Forsikring	47,021	0.01
1,162	Kongsberg Gruppen	94,946	0.01
6,356	Mowi	106,078	0.01
20,347	Norsk Hydro	127,079	0.01
8,369	Orkla	68,186	0.01
848	SalMar	44,759	–
9,848	Telenor	112,562	0.01
	<b>Total Norway</b>	<u>1,317,545</u>	<u>0.14</u>
<b>People's Republic of China: 0.21% (31 Dec 2023: 0.11%)</b>			
52,747	BOC Hong Kong	162,482	0.02
3,686	NXP Semiconductors	991,866	0.10
20,915	Prosus	745,545	0.08
27,000	SITC International	73,315	0.01
19,000	Wharf	53,417	–
17,700	Wilmar International	40,487	–
	<b>Total People's Republic of China</b>	<u>2,067,112</u>	<u>0.21</u>
<b>Poland: 0.01% (31 Dec 2023: 0.00%)</b>			
3,203	InPost	56,504	0.01
	<b>Total Poland</b>	<u>56,504</u>	<u>0.01</u>
<b>Portugal: 0.04% (31 Dec 2023: 0.05%)</b>			
50,915	Banco Espirito Santo*	–	–
38,657	EDP-Energias de Portugal	144,966	0.01
7,885	Galp Energia	166,649	0.02
4,887	Jeronimo Martins	95,587	0.01
	<b>Total Portugal</b>	<u>407,202</u>	<u>0.04</u>
<b>Republic of South Korea: 0.01% (31 Dec 2023: 0.00%)</b>			
2,972	Delivery Hero	70,553	0.01
	<b>Total Republic of South Korea</b>	<u>70,553</u>	<u>0.01</u>
<b>Singapore: 0.38% (31 Dec 2023: 0.37%)</b>			
55,767	CapitaLand Ascendas REIT	105,341	0.01
67,863	CapitaLand Integrated Commercial Trust REIT	99,147	0.01
45,921	Capitaland Investment	90,131	0.01
28,553	DBS	754,039	0.08
80,500	Genting Singapore	51,380	0.01
28,572	Grab	101,431	0.01
21,800	Keppel	104,074	0.01
745	Mapletree Logistics Trust REIT	709	–
48,471	Oversea-Chinese Banking Corporation	516,094	0.05
5,667	Sea ADR	404,737	0.04
13,100	Sembcorp Industries	46,494	0.01
22,450	Singapore Airlines	114,300	0.01
13,600	Singapore Exchange	95,132	0.01
25,600	Singapore Technologies Engineering	81,792	0.01
134,500	Singapore Telecommunications	272,920	0.03

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

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Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Equities: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Singapore: 0.38% (31 Dec 2023: 0.37%) (continued)</b>			
9,773	STMicroelectronics	386,132	0.04
18,155	United Overseas Bank	419,698	0.04
	<b>Total Singapore</b>	<u>3,643,551</u>	<u>0.38</u>
<b>South Africa: 0.06% (31 Dec 2023: 0.05%)</b>			
18,093	Anglo American	572,241	0.06
	<b>Total South Africa</b>	<u>572,241</u>	<u>0.06</u>
<b>Spain: 0.64% (31 Dec 2023: 0.69%)</b>			
402	Acciona	47,522	0.01
3,288	ACS Actividades de Construccion y Servicios	141,943	0.01
1,067	Aena	214,989	0.02
6,442	Amadeus IT	429,028	0.04
83,471	Banco Bilbao Vizcaya Argentaria	836,630	0.09
73,937	Banco de Sabadell	142,675	0.02
237,047	Banco Santander	1,100,186	0.11
58,277	CaixaBank	308,732	0.03
7,940	Cellnex Telecom	258,440	0.03
4,376	EDP Renovaveis	61,204	0.01
4,359	Endesa	81,919	0.01
3,838	Grifols	32,331	–
83,951	Iberdrola	1,090,041	0.11
15,597	Inditex	774,958	0.08
5,505	Redeia	96,288	0.01
17,351	Repsol	274,011	0.03
69,619	Telefonica	295,472	0.03
	<b>Total Spain</b>	<u>6,186,369</u>	<u>0.64</u>
<b>Sweden: 0.80% (31 Dec 2023: 0.85%)</b>			
4,601	Alfa Laval	201,632	0.02
13,913	Assa Abloy	393,603	0.04
38,373	Atlas Copco Class A	721,790	0.07
22,152	Atlas Copco Class B	358,002	0.04
4,981	Beijer Ref	76,901	0.01
3,966	Boliden	126,992	0.01
10,836	Epiroc Class A	216,409	0.02
6,222	Epiroc Class B	113,862	0.01
5,270	EQT	155,858	0.02
9,443	Essity	242,000	0.02
2,621	Evolution	273,232	0.03
7,389	FastighetsBalder	50,668	0.01
3,452	Getinge	58,689	0.01
8,259	Hennes & Mauritz	130,746	0.01
29,686	Hexagon	335,398	0.03
1,005	Holmen	39,592	–
5,047	Husqvarna	40,480	–
1,509	Industrivarden Class A	51,382	0.01
2,227	Industrivarden Class C	75,199	0.01
4,549	Indutrade	116,665	0.01
2,213	Investment Latour	59,806	0.01
24,748	Investor	678,162	0.07
3,770	Lifco	103,593	0.01
1,032	Lundbergforetagen	51,063	0.01
23,712	Nibe Industrier	100,623	0.01
4,368	Saab	105,177	0.01
2,883	Sagax	73,830	0.01



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As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Equities: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Sweden: 0.80% (31 Dec 2023: 0.85%) (continued)</b>			
16,860	Sandvik	338,149	0.03
7,349	Securitas	73,003	0.01
22,689	Skandinaviska Enskilda Banken	335,294	0.03
4,229	Skanska	76,192	0.01
5,069	SKF	101,857	0.01
7,557	Svenska Cellulosa	111,712	0.01
20,855	Svenska Handelsbanken	198,798	0.02
12,139	Swedbank	249,997	0.03
2,184	Swedish Orphan Biovitrum	58,486	0.01
9,785	Tele2	98,587	0.01
39,438	Telefonaktiebolaget LM Ericsson	245,040	0.03
36,666	Telia	98,432	0.01
3,194	Trelleborg	124,380	0.01
6,300	Volvo Car	19,503	–
3,511	Volvo Class A	91,636	0.01
23,476	Volvo Class B	600,965	0.06
	<b>Total Sweden</b>	<b>7,773,385</b>	<b>0.80</b>
<b>Switzerland: 1.60% (31 Dec 2023: 2.86%)</b>			
23,734	ABB	1,318,497	0.14
2,874	Adecco	95,374	0.01
7,145	Alcon	637,850	0.07
1,469	Avolta	57,053	0.01
677	Bachem	62,117	0.01
631	Baloise	111,089	0.01
345	Banque Cantonale Vaudoise	36,608	–
55	Barry Callebaut	89,606	0.01
294	BKW	46,884	–
7,677	Cie Financiere Richemont	1,198,196	0.12
2,366	Clariant	37,230	–
2,820	DSM-Firmenich	319,159	0.03
93	EMS-Chemie	76,224	0.01
478	Geberit	282,353	0.03
133	Givaudan	630,514	0.07
572	Helvetia	77,340	0.01
2,649	Julius Baer	147,985	0.02
644	Kuehne + Nagel International	185,188	0.02
2	Lindt & Spruengli	231,026	0.02
15	Lindt & Spruengli Pref	175,106	0.02
2,153	Logitech International	208,256	0.02
1,065	Lonza	581,211	0.06
28,623	Novartis	3,063,292	0.32
325	Partners	417,371	0.04
6,233	Sandoz	225,709	0.02
628	Schindler (PTG Cert)	157,804	0.02
300	Schindler (Regd)	74,783	0.01
2,317	SGS	206,276	0.02
4,836	SIG	88,529	0.01
2,180	Sika	623,966	0.06
725	Sonova	223,971	0.02
1,674	Straumann	207,340	0.02
494	Swatch	101,180	0.01
765	Swatch (Regd)	31,244	–
423	Swiss Life	310,966	0.03
995	Swiss Prime Site	94,340	0.01
347	Swisscom	195,202	0.02

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Equities: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Switzerland: 1.60% (31 Dec 2023: 2.86%) (continued)</b>			
1,053	Temenos	72,653	0.01
48,629	UBS	1,431,379	0.15
373	VAT	211,447	0.02
2,097	Zurich Insurance	1,118,042	0.12
	<b>Total Switzerland</b>	<b>15,460,360</b>	<b>1.60</b>
<b>United Kingdom: 2.66% (31 Dec 2023: 3.39%)</b>			
13,723	3i	531,867	0.05
3,681	Admiral	121,680	0.01
6,257	Ashtead	417,778	0.04
4,630	Associated British Foods	144,798	0.02
22,513	AstraZeneca	3,516,355	0.36
11,763	Auto Trader	119,135	0.01
39,169	Aviva	235,982	0.02
43,361	BAE Systems	723,527	0.07
216,679	Barclays Bank	572,185	0.06
15,251	Barratt Developments	91,034	0.01
1,358	Berkeley	78,760	0.01
28,223	British American Tobacco	866,944	0.09
629	British American Tobacco ADR	19,455	–
85,106	BT	150,992	0.02
4,926	Bunzl	187,431	0.02
6,026	Burberry	66,866	0.01
84,035	Centrica	143,302	0.01
35,721	CK Hutchison	171,115	0.02
3,109	Coca-Cola Europacific Partners	226,553	0.02
24,473	Compass	668,225	0.07
1,680	Croda International	83,843	0.01
1,306	DCC	91,461	0.01
31,971	Diageo	1,006,120	0.10
8,886	Entain	70,767	0.01
2,531	Flutter Entertainment	462,799	0.05
5,401	Halma	184,750	0.02
4,034	Hargreaves Lansdown	57,725	0.01
272,182	HSBC	2,353,063	0.24
11,963	Imperial Brands	306,078	0.03
19,646	Informa	212,534	0.02
2,659	InterContinental Hotels	279,857	0.03
2,857	Intertek	173,137	0.02
22,347	J Sainsbury	72,035	0.01
32,734	JD Sports Fashion	49,448	0.01
29,404	Kingfisher	92,478	0.01
11,993	Land Securities REIT	93,918	0.01
95,784	Legal & General	274,853	0.03
908,906	Lloyds Banking	628,934	0.07
6,810	London Stock Exchange	809,201	0.08
29,252	M&G	75,434	0.01
20,128	Melrose Industries	140,806	0.01
68,843	National Grid	768,078	0.08
98,634	NatWest	388,762	0.04
1,733	Next	197,950	0.02
8,722	Pearson	109,241	0.01
4,945	Persimmon	84,513	0.01
11,334	Phoenix	74,717	0.01
10,207	Reckitt Benckiser	552,492	0.06
26,969	RELX	1,240,590	0.13

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Equities: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>United Kingdom: 2.66% (31 Dec 2023: 3.39%) (continued)</b>			
38,957	Rentokil Initial	227,120	0.02
120,472	Rolls-Royce	695,655	0.07
14,583	Sage	200,658	0.02
12,623	Schroders	58,051	0.01
18,568	Segro REIT	210,824	0.02
3,211	Severn Trent	96,605	0.01
12,500	Smith & Nephew	154,947	0.02
4,786	Smiths	103,152	0.01
1,075	Spirax	115,235	0.01
16,770	SSE	379,355	0.04
32,389	Standard Chartered	293,151	0.03
47,205	Taylor Wimpey	84,824	0.01
100,140	Tesco	387,356	0.04
36,258	Unilever	1,991,476	0.21
9,949	United Utilities	123,577	0.01
358,442	Vodafone	316,087	0.03
2,597	Whitbread	97,665	0.01
8,691	Wise	74,872	0.01
15,297	WPP	140,077	0.01
	<b>Total United Kingdom</b>	<b>25,740,255</b>	<b>2.66</b>
<b>United States: 73.62% (31 Dec 2023: 68.91%)</b>			
7,909	3M	808,221	0.08
1,633	A.O. Smith	133,547	0.01
25,186	Abbott Laboratories	2,617,077	0.27
25,714	AbbVie	4,410,465	0.46
546	Abiomed	—	—
9,128	Accenture	2,769,526	0.29
6,506	Adobe Systems	3,614,343	0.37
23,470	Advanced Micro Devices	3,807,069	0.39
1,814	AECOM	159,886	0.02
11,320	AES	198,892	0.02
7,938	Aflac	708,943	0.07
4,190	Agilent Technologies	543,150	0.06
3,173	Air Products & Chemicals	818,793	0.08
6,564	Airbnb	995,299	0.10
2,014	Akamai Technologies	181,421	0.02
1,796	Albemarle	171,554	0.02
6,466	Albertsons	127,704	0.01
2,361	Alexandria REIT	276,166	0.03
1,152	Align Technology	278,127	0.03
1,231	Allegion	145,443	0.02
3,649	Alliant Energy	185,734	0.02
3,746	Allstate	598,086	0.06
3,894	Ally Financial	154,475	0.02
1,783	Alnylam Pharmaceuticals	433,269	0.05
85,579	Alphabet Class A	15,588,215	1.61
74,120	Alphabet Class C	13,595,090	1.40
25,288	Altria	1,151,868	0.12
135,963	Amazon.com	26,274,850	2.71
9,627	Amcors	94,152	0.01
11,540	Amcors ADR	114,757	0.01
3,994	Ameren	284,013	0.03
7,519	American Electric Power	659,717	0.07
8,452	American Express	1,957,061	0.20
1,000	American Financial	123,020	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Equities: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>United States: 73.62% (31 Dec 2023: 68.91%) (continued)</b>			
4,349	American Homes 4 Rent REIT	161,609	0.02
10,038	American International	745,221	0.08
6,916	American Tower REIT	1,344,332	0.14
2,784	American Water Works	359,581	0.04
1,447	Ameriprise Financial	618,144	0.06
3,300	AMETEK	550,143	0.06
7,766	Amgen	2,426,487	0.25
17,854	Amphenol	1,202,824	0.12
7,195	Analog Devices	1,642,331	0.17
7,151	Annaly Capital Management REIT	136,298	0.01
1,243	ANSYS	399,624	0.04
2,863	Aon	840,520	0.09
6,121	APA	180,202	0.02
5,693	Apollo Global Management	672,173	0.07
213,037	Apple	44,869,853	4.63
12,066	Applied Materials	2,847,455	0.29
2,565	AppLovin	213,459	0.02
3,920	Aptiv	276,046	0.03
5,336	Arch Capital	538,349	0.06
7,627	Archer-Daniels-Midland	461,052	0.05
2,510	Ares Management	334,533	0.03
3,938	Arista Networks	1,380,190	0.14
3,093	Arthur J Gallagher	802,046	0.08
447	Aspen Technology	88,788	0.01
705	Assurant	117,206	0.01
103,659	AT&T	1,980,923	0.20
2,217	Atlassian	392,143	0.04
2,390	Atmos Energy	278,793	0.03
3,059	Autodesk	756,950	0.08
5,966	Automatic Data Processing	1,424,025	0.15
248	AutoZone	735,097	0.08
2,031	AvalonBay Communities REIT	420,194	0.04
9,671	Avantor	205,025	0.02
1,149	Avery Dennison	251,229	0.03
1,000	Axon Enterprise	294,240	0.03
14,388	Baker Hughes	506,026	0.05
4,965	Ball	297,999	0.03
103,130	Bank of America	4,101,480	0.42
10,858	Bank of New York Mellon	650,286	0.07
3,069	Bath & Body Works	119,844	0.01
8,183	Baxter International	273,721	0.03
4,149	Becton Dickinson	969,663	0.10
2,304	Bentley Systems	113,725	0.01
19,039	Berkshire Hathaway	7,745,065	0.80
2,714	Best Buy	228,763	0.02
2,249	Biogen	521,363	0.05
2,573	BioMarin Pharmaceutical	211,835	0.02
354	Bio-Rad Laboratories	96,681	0.01
2,238	Bio-Techne	160,353	0.02
2,159	BlackRock	1,699,824	0.18
10,314	Blackstone	1,276,873	0.13
7,164	Block	462,006	0.05
751	Block ADR	48,235	0.01
8,330	Boeing	1,516,143	0.16
492	Booking	1,949,058	0.20
2,037	Booz Allen Hamilton	313,494	0.03

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD EQUITY INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Equities: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>United States: 73.62% (31 Dec 2023: 68.91%) (continued)</b>			
2,064	Boston Properties REIT	127,060	0.01
21,611	Boston Scientific	1,664,263	0.17
248,162	BP	1,490,710	0.15
30,247	Bristol-Myers Squibb	1,256,158	0.13
6,394	Broadcom	10,265,759	1.06
1,834	Broadridge Financial Solutions	361,298	0.04
2,487	Brookfield Renewable	70,447	0.01
3,459	Brown & Brown	309,269	0.03
3,075	Brown-Forman	132,809	0.01
405	BRP	25,942	—
1,706	Builders FirstSource	236,127	0.02
2,249	Bunge Global	240,126	0.03
923	Burlington Stores	221,520	0.02
4,049	Cadence Design Systems	1,246,080	0.13
3,233	Caesars Entertainment	128,479	0.01
1,427	Camden Property Trust REIT	155,700	0.02
2,711	Campbell Soup	122,510	0.01
5,446	Capital One Financial	753,999	0.08
3,448	Cardinal Health	339,007	0.04
697	Carlisle Cos	282,431	0.03
2,933	Carlyle	117,760	0.01
2,343	CarMax	171,836	0.02
15,817	Carnival	296,094	0.03
11,557	Carrier Global	729,016	0.08
2,480	Catalent	139,450	0.01
7,233	Caterpillar	2,409,312	0.25
1,510	CBOE Global Markets	256,791	0.03
4,341	CBRE	386,827	0.04
1,916	CDW	428,877	0.04
1,529	Celanese	206,247	0.02
2,375	Celsius	135,589	0.01
2,660	Cencora	599,298	0.06
7,638	Centene	506,399	0.05
9,982	CenterPoint Energy	309,242	0.03
2,480	Ceridian HCM	123,008	0.01
2,697	CF Industries	199,902	0.02
1,714	CH Robinson Worldwide	151,038	0.02
732	Charles River Laboratories International	151,217	0.02
21,842	Charles Schwab	1,609,537	0.17
1,375	Charter Communications	411,070	0.04
3,407	Cheniere Energy	595,646	0.06
1,431	Chesapeake Energy	117,614	0.01
25,486	Chevron	3,986,520	0.41
20,400	Chipotle Mexican Grill	1,278,060	0.13
903	Chord Energy	151,415	0.02
5,896	Chubb	1,503,952	0.16
3,523	Church & Dwight	365,265	0.04
4,140	Cigna	1,368,560	0.14
2,498	Cincinnati Financial	295,014	0.03
1,308	Cintas	915,940	0.09
58,803	Cisco Systems	2,793,731	0.29
27,599	Citigroup	1,751,433	0.18
6,669	Citizens Financial	240,284	0.03
7,368	Cleveland-Cliffs	113,394	0.01
2,005	Clorox	273,622	0.03
4,235	Cloudflare	350,785	0.04

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Equities: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>United States: 73.62% (31 Dec 2023: 68.91%) (continued)</b>			
5,138	CME	1,010,131	0.10
4,690	CMS Energy	279,196	0.03
15,311	CNH Industrial	155,100	0.02
59,478	Coca-Cola	3,785,775	0.39
7,170	Cognizant Technology Solutions	487,560	0.05
2,711	Coinbase Global	602,466	0.06
11,205	Colgate-Palmolive	1,087,333	0.11
58,218	Comcast	2,279,817	0.24
6,465	Conagra Brands	183,735	0.02
2,691	Confluent	79,465	0.01
17,214	ConocoPhillips	1,968,937	0.20
4,936	Consolidated Edison	441,377	0.05
2,353	Constellation Brands	605,380	0.06
4,567	Constellation Energy	914,633	0.09
3,174	Cooper	277,090	0.03
12,391	Copart	671,097	0.07
3,703	Corebridge Financial	107,831	0.01
11,589	Corning	450,233	0.05
1,056	Corpay	281,329	0.03
10,077	Corteva	543,553	0.06
5,839	CoStar	432,903	0.04
6,441	Costco Wholesale	5,474,786	0.57
10,506	Coterra Energy	280,195	0.03
9,920	CRH	743,802	0.08
3,394	Crowdstrike	1,300,547	0.13
2,085	Crown	155,103	0.02
6,201	Crown Castle REIT	605,838	0.06
7,178	CSL	1,415,186	0.15
28,255	CSX	945,130	0.10
2,027	Cummins	561,337	0.06
18,400	CVS Health	1,086,704	0.11
617	CyberArk Software	168,700	0.02
10,200	Danaher	2,548,470	0.26
1,640	Darden Restaurants	248,165	0.03
4,162	Datadog	539,770	0.06
735	DaVita	101,849	0.01
355	Deckers Outdoor	343,622	0.04
3,856	Deere	1,440,717	0.15
3,830	Dell Technologies	528,195	0.05
2,542	Delta Air Lines	120,592	0.01
9,033	Devon Energy	428,164	0.04
5,525	DexCom	626,425	0.06
2,621	Diamondback Energy	524,698	0.05
882	Dick's Sporting Goods	189,498	0.02
4,691	Digital Realty Trust REIT	713,267	0.07
3,576	Discover Financial Services	467,777	0.05
2,950	DocuSign	157,825	0.02
3,139	Dollar General	415,070	0.04
2,960	Dollar Tree	316,039	0.03
11,965	Dominion Energy	586,285	0.06
496	Domino's Pizza	256,100	0.03
4,133	DoorDash	449,588	0.05
1,961	Dover	353,862	0.04
10,029	Dow	532,038	0.06
4,288	DR Horton	604,308	0.06
6,262	DraftKings	239,021	0.02

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Equities: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>United States: 73.62% (31 Dec 2023: 68.91%) (continued)</b>			
2,950	DTE Energy	327,479	0.03
11,021	Duke Energy	1,104,635	0.11
6,149	DuPont de Nemours	494,933	0.05
4,010	Dynatrace	179,407	0.02
1,696	Eastman Chemical	166,157	0.02
5,787	Eaton	1,814,514	0.19
7,415	eBay	398,334	0.04
3,675	Ecolab	874,650	0.09
5,485	Edison International	393,878	0.04
8,672	Edwards Lifesciences	801,033	0.08
3,654	Electronic Arts	509,112	0.05
3,406	Elevance Health	1,845,575	0.19
11,737	Eli Lilly and Company	10,626,445	1.10
693	EMCOR	253,000	0.03
8,159	Emerson Electric	898,795	0.09
2,042	Enphase Energy	203,608	0.02
2,147	Entegris	290,704	0.03
2,921	Entergy	312,547	0.03
8,354	EOG Resources	1,051,518	0.11
791	EPAM Systems	148,795	0.02
6,156	EQT Corp	227,649	0.02
1,762	Equifax	427,215	0.04
1,405	Equinix REIT	1,063,023	0.11
4,978	Equitable	203,401	0.02
2,513	Equity LifeStyle Properties REIT	163,672	0.02
4,986	Equity Residential REIT	345,729	0.04
355	Erie Indemnity	128,652	0.01
3,590	Essential Utilities	134,015	0.01
864	Essex Property Trust REIT	235,181	0.02
3,322	Estee Lauder Companies	353,461	0.04
1,794	Etsy	105,810	0.01
689	Everest	262,523	0.03
2,991	Evergy	158,433	0.02
5,346	Eversource Energy	303,172	0.03
2,673	Exact Sciences	112,934	0.01
14,156	Exelon	489,939	0.05
1,817	Expedia	228,924	0.02
2,282	Expeditors International of Washington	284,771	0.03
13,138	Experian	612,162	0.06
3,021	Extra Space Storage REIT	469,494	0.05
57,384	Exxon Mobil	6,606,046	0.68
7,762	Exxon Mobil Corp	893,561	0.09
780	F5	134,339	0.01
511	FactSet Research Systems	208,626	0.02
356	Fair Isaac	529,963	0.05
8,171	Fastenal	513,466	0.05
3,395	FedEx	1,017,957	0.11
2,910	Ferguson	563,522	0.06
7,475	Ferrovial	290,491	0.03
3,654	Fidelity National Financial	180,581	0.02
8,472	Fidelity National Information Services	638,450	0.07
9,541	Fifth Third Bancorp	348,151	0.04
145	First Citizens BancShares	244,123	0.03
1,494	First Solar	336,837	0.04
8,477	FirstEnergy	324,415	0.03
8,701	Fiserv	1,296,797	0.13

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Equities: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>United States: 73.62% (31 Dec 2023: 68.91%) (continued)</b>			
56,221	Ford Motor	705,011	0.07
9,333	Fortinet	562,500	0.06
5,025	Fortive	372,353	0.04
1,961	Fortune Brands Innovations	127,347	0.01
3,935	Fox Class A	135,246	0.01
2,330	Fox Class B	74,607	0.01
3,310	Franklin Resources	73,979	0.01
20,551	Freeport-McMoRan	998,779	0.10
4,281	Gaming and Leisure Properties REIT	193,544	0.02
2,189	Garmin	356,632	0.04
1,115	Gartner	500,702	0.05
6,462	GE HealthCare Technologies	503,519	0.05
4,129	GE Vernova	708,165	0.07
8,347	Gen Digital	208,508	0.02
3,323	General Dynamics	964,135	0.10
15,851	General Electric	2,519,833	0.26
8,120	General Mills	513,671	0.05
16,613	General Motors	771,840	0.08
2,201	Genuine Parts	304,442	0.03
3,372	GFL Environmental	131,297	0.01
17,913	Gilead Sciences	1,229,011	0.13
3,723	Global Payments	360,014	0.04
2,015	GoDaddy	281,516	0.03
4,713	Goldman Sachs	2,131,784	0.22
2,318	Graco	183,771	0.02
1	GRAIL	8	—
59,654	GSK	1,153,375	0.12
103,273	Haleon	421,146	0.04
12,798	Halliburton	432,316	0.04
4,301	Hartford Financial Services	432,423	0.04
2,871	HCA Healthcare	922,395	0.10
10,185	Healthpeak Properties REIT	199,626	0.02
637	HEICO	142,440	0.01
1,012	HEICO - New York	179,650	0.02
1,682	Henry Schein	107,816	0.01
2,123	Hershey	390,271	0.04
3,953	Hess	583,147	0.06
20,332	Hewlett Packard Enterprise	430,428	0.04
2,197	HF Sinclair	117,188	0.01
3,667	Hilton Worldwide	800,139	0.08
7,453	Holcim	660,369	0.07
3,432	Hologic	254,826	0.03
14,392	Home Depot	4,954,302	0.51
9,557	Honeywell International	2,040,802	0.21
4,321	Hormel Foods	131,747	0.01
10,087	Host Hotels & Resorts REIT	181,364	0.02
5,504	Howmet Aerospace	427,276	0.04
14,893	HP	521,553	0.05
767	Hubbell	280,323	0.03
684	HubSpot	403,416	0.04
1,761	Humana	657,998	0.07
22,889	Huntington Bancshares	301,677	0.03
524	Huntington Ingalls Industries	129,077	0.01
677	Hyatt Hotels	102,850	0.01
1,053	IDEX	211,864	0.02
1,188	IDEXX Laboratories	578,794	0.06



NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Equities: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>United States: 73.62% (31 Dec 2023: 68.91%) (continued)</b>			
4,303	Illinois Tool Works	1,019,639	0.11
2,271	Illumina	237,047	0.02
1,957	Incyte	118,633	0.01
5,788	Ingersoll-Rand	525,782	0.05
999	Insulet	201,598	0.02
62,651	Intel	1,940,301	0.20
8,201	Intercontinental Exchange	1,122,635	0.12
13,258	International Business Machines	2,292,971	0.24
3,990	International Flavors & Fragrances	379,888	0.04
4,909	International Paper	211,823	0.02
5,399	Interpublic	157,057	0.02
4,065	Intuit	2,671,559	0.28
5,123	Intuitive Surgical	2,278,967	0.24
8,342	Invitation Homes REIT	299,394	0.03
2,610	IQVIA	551,858	0.06
4,175	Iron Mountain REIT	374,164	0.04
1,689	Jabil	183,746	0.02
1,053	Jack Henry & Associates	174,819	0.02
1,885	Jacobs Solutions	263,353	0.03
6,293	James Hardie Industries	198,791	0.02
1,171	JB Hunt Transport Services	187,360	0.02
1,483	JM Smucker	161,706	0.02
34,996	Johnson & Johnson	5,115,015	0.53
9,715	Johnson Controls International	645,756	0.07
41,709	JPMorgan Chase & Co	8,436,062	0.87
4,652	Juniper Networks	169,612	0.02
4,062	Kellanova	234,296	0.02
27,358	Kenvue	497,368	0.05
15,438	Keurig Dr Pepper	515,629	0.05
13,771	KeyCorp	195,686	0.02
2,434	Keysight Technologies	332,850	0.03
4,832	Kimberly-Clark	667,782	0.07
11,146	Kimco Realty REIT	216,901	0.02
28,603	Kinder Morgan	568,342	0.06
9,205	KKR	968,734	0.10
1,970	KLA	1,624,285	0.17
2,121	Knight-Swift Transportation	105,880	0.01
13,631	Kraft Heinz	439,191	0.05
9,772	Kroger	487,916	0.05
2,711	L3Harris Technologies	608,836	0.06
1,203	Labcorp	244,823	0.03
1,904	Lam Research	2,027,474	0.21
1,928	Lamb Weston	162,106	0.02
5,386	Las Vegas Sands	238,331	0.02
1,987	Lattice Semiconductor	115,226	0.01
2,032	Leidos	296,428	0.03
3,577	Lennar	536,085	0.06
436	Lennox International	233,251	0.02
2,637	Liberty Media-Liberty Formula One	189,442	0.02
7,000	Linde	3,071,670	0.32
2,323	Live Nation Entertainment	217,758	0.02
4,529	LKQ	188,361	0.02
3,134	Lockheed Martin	1,463,891	0.15
2,875	Loews	214,877	0.02
8,310	Lowe's Cos	1,832,023	0.19
1,120	LPL Financial	312,816	0.03

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Equities: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>United States: 73.62% (31 Dec 2023: 68.91%) (continued)</b>			
1,645	Lululemon Athletica	491,361	0.05
3,991	LyondellBasell Industries	381,779	0.04
2,373	M&T Bank	359,177	0.04
991	Manhattan Associates	244,460	0.03
9,090	Marathon Oil	260,610	0.03
5,150	Marathon Petroleum	893,422	0.09
179	Markel	282,043	0.03
589	MarketAxess	118,112	0.01
3,570	Marriott International	863,119	0.09
7,140	Marsh & McLennan	1,504,541	0.16
879	Martin Marietta Materials	476,242	0.05
12,363	Marvell Technology	864,174	0.09
3,210	Masco	214,011	0.02
12,100	Mastercard	5,338,036	0.55
4,157	Match	126,290	0.01
3,904	McCormick	276,950	0.03
10,471	McDonald's	2,668,430	0.28
1,903	McKesson	1,111,428	0.12
19,283	Medtronic	1,517,765	0.16
36,780	Merck & Co	4,553,364	0.47
31,820	Meta Platforms	16,044,280	1.66
8,996	MetLife	631,429	0.07
302	Mettler-Toledo International	422,072	0.04
3,816	MGM Resorts International	169,583	0.02
7,736	Microchip Technology	707,844	0.07
16,007	Micron Technology	2,105,401	0.22
102,511	Microsoft	45,817,291	4.73
231	MicroStrategy	318,198	0.03
1,566	Mid-America Apartment Communities REIT	223,327	0.02
4,610	Moderna	547,438	0.06
799	Molina Healthcare	237,543	0.02
2,615	Molson Coors Beverage	132,920	0.01
540	Monday.com	130,010	0.01
19,448	Mondelez International	1,272,677	0.13
1,026	MongoDB	256,459	0.03
746	Monolithic Power Systems	612,973	0.06
11,158	Monster Beverage	557,342	0.06
2,363	Moody's	994,658	0.10
17,811	Morgan Stanley	1,731,051	0.18
4,503	Mosaic	130,137	0.01
2,503	Motorola Solutions	966,283	0.10
1,131	MSCI	544,859	0.06
5,555	Nasdaq	334,744	0.03
38,775	Nestle	3,957,760	0.41
2,946	NetApp	379,445	0.04
6,288	Netflix	4,243,645	0.44
1,456	Neurocrine Biosciences	200,448	0.02
10,659	Newmont	446,292	0.05
5,820	Newmont GDR	246,701	0.03
5,142	News	141,765	0.01
29,752	NextEra Energy	2,106,739	0.22
17,593	Nike	1,325,984	0.14
7,332	NiSource	211,235	0.02
745	Nordson	172,795	0.02
3,240	Norfolk Southern	695,596	0.07
3,250	Northern Trust	272,935	0.03

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Equities: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>United States: 73.62% (31 Dec 2023: 68.91%) (continued)</b>			
2,049	Northrop Grumman	893,262	0.09
3,228	NRG Energy	251,332	0.03
3,515	Nucor	555,651	0.06
363,053	NVIDIA	44,851,568	4.63
44	NVR	333,897	0.03
850	O'Reilly Automotive	897,651	0.09
9,438	Occidental Petroleum	594,877	0.06
2,320	Okta	217,175	0.02
2,810	Old Dominion Freight Line	496,246	0.05
2,781	Omnicom	249,456	0.03
6,145	ON Semiconductor	421,240	0.04
8,330	ONEOK	679,312	0.07
23,949	Oracle	3,381,599	0.35
5,852	Otis Worldwide	563,314	0.06
3,472	Ovintiv	162,733	0.02
1,306	Owens Corning	226,878	0.02
7,481	PACCAR	770,094	0.08
1,435	Packaging Corporation of America	261,974	0.03
26,630	Palantir Technologies	674,538	0.07
4,729	Palo Alto Networks	1,603,178	0.17
8,232	Paramount Global	85,530	0.01
1,834	Parker Hannifin	927,656	0.10
4,631	Paychex	549,051	0.06
838	Paycom Software	119,868	0.01
602	Paylocity	79,374	0.01
14,645	PayPal	849,849	0.09
2,364	Pentair	181,248	0.02
19,960	PepsiCo	3,292,003	0.34
81,860	Pfizer	2,290,443	0.24
28,980	PG&E	505,991	0.05
22,504	Philip Morris International	2,280,330	0.24
6,291	Phillips 66	888,100	0.09
8,384	Pinterest	369,483	0.04
5,704	PNC Financial Services	886,858	0.09
589	Pool	181,017	0.02
3,372	PPG Industries	424,501	0.04
11,580	PPL	320,187	0.03
3,409	Principal Financial	267,436	0.03
34,171	Procter & Gamble	5,635,481	0.58
8,491	Progressive	1,763,666	0.18
13,658	Prologis REIT	1,533,930	0.16
5,162	Prudential Financial	604,935	0.06
1,644	PTC	298,665	0.03
7,125	Public Service Enterprise	525,113	0.05
2,263	Public Storage REIT	650,952	0.07
3,066	PulteGroup	337,567	0.04
4,541	Pure Storage	291,578	0.03
2,992	QIAGEN	123,617	0.01
1,535	Qorvo	178,121	0.02
16,207	QUALCOMM	3,228,110	0.33
2,079	Quanta Services	528,253	0.05
1,824	Quest Diagnostics	249,669	0.03
3,068	Raymond James Financial	379,235	0.04
12,986	Realty Income REIT	685,921	0.07
2,879	Regency Centers REIT	179,074	0.02
1,583	Regeneron Pharmaceuticals	1,663,780	0.17

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Equities: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>United States: 73.62% (31 Dec 2023: 68.91%) (continued)</b>			
14,587	Regions Financial	292,323	0.03
795	Reliance	227,052	0.02
765	Repligen	96,436	0.01
3,150	Republic Services	612,171	0.06
2,104	ResMed	402,748	0.04
1,765	Revvity	185,078	0.02
9,609	Rivian Automotive	128,953	0.01
8,632	Robinhood Markets	196,033	0.02
7,540	Roblox	280,563	0.03
484	Roche	147,473	0.02
10,203	Roche Holding	2,832,905	0.29
1,639	Rockwell Automation	451,184	0.05
1,931	Roku	115,725	0.01
3,915	Rollins	191,013	0.02
1,532	Roper Technologies	863,527	0.09
4,814	Ross Stores	699,570	0.07
3,481	Royal Caribbean Cruises	554,976	0.06
4,913	Royalty Pharma	129,556	0.01
2,148	RPM International	231,297	0.02
19,501	RTX	1,957,705	0.20
4,697	S&P Global	2,094,862	0.22
14,087	Salesforce	3,621,768	0.37
3,094	Samsara	104,268	0.01
16,505	Sanofi	1,590,970	0.16
1,543	SBA Communications REIT	302,891	0.03
20,486	Schlumberger	966,529	0.10
7,888	Schneider Electric	1,896,224	0.20
2,829	Seagate Technology	292,151	0.03
1,483	SEI Investments	95,935	0.01
8,999	Sempra	684,464	0.07
2,976	ServiceNow	2,341,130	0.24
92,279	Shell Class A	3,305,858	0.34
624	Shell Class B	22,467	—
3,477	Sherwin-Williams	1,037,641	0.11
4,665	Simon Property REIT	708,147	0.07
2,205	Skyworks Solutions	235,009	0.02
15,029	Snap	249,632	0.03
755	Snap-on	197,349	0.02
4,410	Snowflake	595,747	0.06
1,974	Solventum	104,385	0.01
15,602	Southern	1,210,247	0.13
1,848	Southwest Airlines	52,871	0.01
3,286	SS&C Technologies	205,934	0.02
2,536	Stanley Black & Decker	202,601	0.02
16,233	Starbucks	1,263,739	0.13
4,347	State Street	321,678	0.03
2,119	Steel Dynamics	274,410	0.03
31,679	Stellantis	627,093	0.07
1,549	STERIS	340,067	0.04
4,959	Stryker	1,687,300	0.17
1,708	Sun Communities REIT	205,541	0.02
773	Super Micro Computer	633,358	0.07
4,313	Swiss Re	535,165	0.06
6,258	Synchrony Financial	295,315	0.03
2,207	Synopsys	1,313,297	0.14
7,212	Sysco	514,865	0.05

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Equities: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>United States: 73.62% (31 Dec 2023: 68.91%) (continued)</b>			
3,471	T Rowe Price	400,241	0.04
2,432	Take-Two Interactive Software	378,152	0.04
3,339	Targa Resources	429,996	0.04
6,610	Target	978,544	0.10
4,424	TE Connectivity	665,502	0.07
644	Teledyne Technologies	249,859	0.03
715	Teleflex	150,386	0.02
7,279	Tenaris	111,948	0.01
2,186	Teradyne	324,162	0.03
41,625	Tesla	8,236,755	0.85
13,193	Texas Instruments	2,566,434	0.27
267	Texas Pacific Land	196,050	0.02
2,803	Textron	240,666	0.03
5,515	Thermo Fisher Scientific	3,049,795	0.32
16,522	TJX	1,819,072	0.19
7,754	T-Mobile US	1,366,100	0.14
4,418	Toast	113,852	0.01
1,522	Toro	142,322	0.01
1,505	Tractor Supply	406,350	0.04
6,381	Trade Desk	623,232	0.06
1,499	Tradeweb Markets	158,894	0.02
3,262	Trane Technologies	1,072,970	0.11
828	TransDigm	1,057,861	0.11
3,181	TransUnion	235,903	0.02
3,273	Travelers Cos	665,532	0.07
3,389	Trimble	189,513	0.02
19,106	Truist Financial	742,268	0.08
2,583	Twilio	146,740	0.02
669	Tyler Technologies	336,360	0.04
4,095	Tyson Foods	233,988	0.02
27,599	Uber Technologies	2,005,895	0.21
4,428	UDR REIT	182,212	0.02
1,276	U-Haul	76,586	0.01
7,577	UiPath	96,076	0.01
695	Ulta Beauty	268,180	0.03
8,844	Union Pacific	2,001,043	0.21
10,495	United Parcel Service	1,436,241	0.15
970	United Rentals	627,328	0.07
661	United Therapeutics	210,562	0.02
13,390	UnitedHealth	6,818,991	0.70
3,613	Unity Software	58,747	0.01
961	Universal Health Services	177,718	0.02
22,310	US Bancorp	885,707	0.09
4,868	Valero Energy	763,108	0.08
2,149	Veeva Systems	393,288	0.04
6,333	Ventas REIT	324,630	0.03
3,599	Veralto	343,597	0.04
1,268	VeriSign	225,450	0.02
2,074	Verisk Analytics	559,047	0.06
60,950	Verizon Communications	2,513,578	0.26
3,734	Vertex Pharmaceuticals	1,750,200	0.18
5,412	Vertiv	468,517	0.05
17,153	Viatris	182,336	0.02
14,792	VICI Properties REIT	423,643	0.04
22,969	Visa	6,028,673	0.62
4,921	Vistra	423,108	0.04

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing:</b>			
<b>99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>Equities: 99.30% (31 Dec 2023: 98.98%) (continued)</b>			
<b>United States: 73.62% (31 Dec 2023: 68.91%) (continued)</b>			
1,900	Vulcan Materials	472,492	0.05
11,299	Walgreens Boots Alliance	136,661	0.01
64,361	Walmart	4,357,883	0.45
26,617	Walt Disney	2,642,802	0.27
33,124	Warner Bros Discovery	246,443	0.03
3,684	Waste Connections	646,026	0.07
5,769	Waste Management	1,230,758	0.13
821	Waters	238,189	0.02
493	Watsco	228,377	0.02
4,878	WEC Energy	382,728	0.04
51,415	Wells Fargo	3,053,537	0.32
8,385	Welltower REIT	874,136	0.09
1,058	West Pharmaceutical Services	348,495	0.04
4,997	Western Digital	378,623	0.04
2,746	Westinghouse Air Brake Technologies	434,005	0.05
648	Westlake	93,843	0.01
4,069	WestRock	204,508	0.02
11,527	Weyerhaeuser REIT	327,252	0.03
17,427	Williams Cos	740,647	0.08
932	Williams-Sonoma	263,169	0.03
1,477	Willis Towers Watson	387,181	0.04
3,005	Workday	671,798	0.07
3,492	WP Carey REIT	192,235	0.02
2,950	WR Berkley	231,811	0.02
639	WW Grainger	576,531	0.06
1,237	Wynn Resorts	110,712	0.01
7,890	Xcel Energy	421,405	0.04
3,652	Xylem	495,321	0.05
4,008	Yum! Brands	530,900	0.06
750	Zebra Technologies	231,698	0.02
2,293	Zillow	106,372	0.01
3,250	Zimmer Biomet	352,723	0.04
6,569	Zoetis	1,138,802	0.12
3,878	Zoom Video Communications	229,539	0.02
1,237	Zscaler	237,739	0.02
	<b>Total United States</b>	<b>712,849,903</b>	<b>73.62</b>
<b>Zambia: 0.02% (31 Dec 2023: 0.01%)</b>			
12,252	First Quantum Minerals	160,901	0.02
	<b>Total Zambia</b>	<b>160,901</b>	<b>0.02</b>
	<b>Total Equities</b>	<b>961,446,307</b>	<b>99.30</b>
	<b>Total Transferable Securities Admitted to an Official Stock Exchange Listing</b>	<b>961,446,307</b>	<b>99.30</b>

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

**Financial Assets at Fair Value through Profit or Loss**

**Unrealised Gains on Futures Contracts: 0.00% (31 Dec 2023: 0.02%)**

Counterparty	Description	Currency	No. of Contracts	Notional Value US\$	Unrealised Gains US\$	% of Net Assets
<b>Canada: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	S&P/TSX 60 Index Futures September 2024	CAD	1	191,545	2,079	—
	<b>Total Canada</b>				<u>2,079</u>	<u>—</u>
<b>Japan: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	OSE TOPIX Index Futures September 2024	JPY	3	524,151	11,074	—
	<b>Total Japan</b>				<u>11,074</u>	<u>—</u>
<b>United States: 0.00% (31 Dec 2023: 0.02%)</b>						
<b>Total Unrealised Gains on Futures Contracts</b>					<u>13,153</u>	<u>—</u>

**Financial Liabilities at Fair Value through Profit or Loss**

**Unrealised Losses on Futures Contracts: 0.00% (31 Dec 2023: 0.00%)**

Counterparty	Description	Currency	No. of Contracts	Notional Value US\$	Unrealised Losses US\$	% of Net Assets
<b>Sweden: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	OML Stockholm Index Futures July 2024	SEK	8	194,746	(134)	—
	<b>Total Sweden</b>				<u>(134)</u>	<u>—</u>
<b>Switzerland: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	SOF Index Futures September 2024	CHF	1	133,797	(1,696)	—
	<b>Total Switzerland</b>				<u>(1,696)</u>	<u>—</u>
<b>United Kingdom: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	FTSE 100 Index Futures September 2024	GBP	2	207,616	(1,439)	—
	<b>Total United Kingdom</b>				<u>(1,439)</u>	<u>—</u>
<b>United States: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	CME E-Mini Standard & Poor's 500 Index Future September 2024	USD	16	4,417,200	(12,936)	—
	Citigroup				Eurex Euro Stoxx Index 50 Futures September 2024	EUR
<b>Total United States</b>		<u>(16,831)</u>	<u>—</u>			
<b>Total Unrealised Losses on Futures Contracts</b>					<u>(20,100)</u>	<u>—</u>

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD EQUITY INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

*As at 30 June 2024*

	<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Total Investments (31 Dec 2023: 99.00%)</b>	961,439,360	99.30
<b>Cash and Cash Equivalents (31 Dec 2023: 0.80%)**</b>	5,106,469	0.53
<b>Margin Cash (31 Dec 2023: 0.10%)</b>	771,131	0.08
<b>Other Net Assets (31 Dec 2023: 0.10%)</b>	926,738	0.09
	<hr/>	
<b>Net Assets Attributable to Holders of Redeemable Participating Units</b>	<u>968,243,698</u>	<u>100.00</u>
		<hr/>
<b>Analysis of Total Assets</b>		<b>% of Total Assets</b>
Transferable securities admitted to an official stock exchange listing (31 Dec 2023: 98.97%)		99.28
Financial derivative instruments dealt on a regulated market (31 Dec 2023: 0.02%)		–
Cash and Cash Equivalents (31 Dec 2023: 0.80%)		0.53
Margin Cash (31 Dec 2023: 0.10%)		0.08
Other assets (31 Dec 2023: 0.11%)		0.11
		<hr/>
		<u>100.00</u>

\*Banco Espirito Santo last traded on 8 January 2014 and had a last traded price of EUR 0.12. On 8 December 2014, Northern Trust Asset Management Pricing and Valuation Committee recommended this holding to be valued as worthless and fair valued the security at 0.01 EUR. This decision was approved by the Directors of the Manager.

\*\*Included within Cash and Cash Equivalents is investment in Northern Trust Global Funds plc (“NTGF”) The Euro Liquidity Fund of 182,624 EUR shares with a fair value of US\$195,728.



NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST EUROPE CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.40% (31 Dec 2023: 99.03%)</b>			
<b>Equities: 98.40% (31 Dec 2023: 99.03%)</b>			
<b>Australia: 0.70% (31 Dec 2023: 0.82%)</b>			
105,770	Rio Tinto	6,488,396	0.70
	<b>Total Australia</b>	<b>6,488,396</b>	<b>0.70</b>
<b>Austria: 0.37% (31 Dec 2023: 0.30%)</b>			
31,595	Erste Bank	1,397,763	0.15
41,044	Mondi	735,110	0.08
13,584	OMV	552,326	0.06
6,471	Verbund	476,589	0.05
9,882	Voestalpine	249,224	0.03
	<b>Total Austria</b>	<b>3,411,012</b>	<b>0.37</b>
<b>Belgium: 1.25% (31 Dec 2023: 1.29%)</b>			
14,910	Ageas	636,359	0.07
84,315	Anheuser-Busch InBev	4,563,128	0.50
2,057	D'ieteren	407,492	0.04
2,571	Elia	224,834	0.03
8,258	Groupe Bruxelles Lambert	550,396	0.06
23,571	KBC	1,553,329	0.17
40	Lotus Bakeries	385,200	0.04
1,447	Sofina	308,500	0.03
6,959	Synesqo	581,563	0.06
11,906	UCB	1,651,362	0.18
18,898	Umicore	265,139	0.03
15,759	Warehouses De Pauw REIT	398,703	0.04
	<b>Total Belgium</b>	<b>11,526,005</b>	<b>1.25</b>
<b>Brazil: 0.05% (31 Dec 2023: 0.00%)</b>			
15,941	Yara International	429,695	0.05
	<b>Total Brazil</b>	<b>429,695</b>	<b>0.05</b>
<b>Burkina Faso: 0.04% (31 Dec 2023: 0.04%)</b>			
17,876	Endeavour Mining	355,481	0.04
	<b>Total Burkina Faso</b>	<b>355,481</b>	<b>0.04</b>
<b>Chile: 0.10% (31 Dec 2023: 0.08%)</b>			
37,507	Antofagasta	933,432	0.10
	<b>Total Chile</b>	<b>933,432</b>	<b>0.10</b>
<b>Denmark: 6.25% (31 Dec 2023: 5.31%)</b>			
273	AP Moeller - Maersk Class A	432,703	0.05
419	AP Moeller - Maersk Class B	680,124	0.07
9,083	Carlsberg	1,017,741	0.11
11,933	Coloplast	1,338,681	0.14
65,005	Danske Bank	1,808,733	0.20
9,472	Demant	382,820	0.04
16,063	DSV	2,298,268	0.25
6,148	Genmab	1,438,596	0.15
306,202	Novo Nordisk	41,289,810	4.48
35,077	Novozymes	2,004,212	0.22
17,384	Orsted	863,902	0.09
7,694	Pandora	1,084,338	0.12
892	ROCKWOOL	338,023	0.04
32,206	Tryg	657,296	0.07

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST EUROPE CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.40% (31 Dec 2023: 99.03%) (continued)</b>			
<b>Equities: 98.40% (31 Dec 2023: 99.03%) (continued)</b>			
<b>Denmark: 6.25% (31 Dec 2023: 5.31%) (continued)</b>			
94,756	Vestas Wind Systems	2,048,878	0.22
	<b>Total Denmark</b>	<b>57,684,125</b>	<b>6.25</b>
<b>Finland: 1.58% (31 Dec 2023: 1.71%)</b>			
13,173	Elisa	564,331	0.06
42,571	Fortum	581,094	0.06
26,326	Kesko	431,483	0.05
31,891	Kone	1,469,856	0.16
57,908	Metso	572,363	0.06
40,544	Neste	674,044	0.07
500,554	Nokia	1,781,222	0.19
22,914	Nordea Bank	254,689	0.03
273,123	Nordea Bank Pref	3,034,420	0.33
9,690	Orion	386,243	0.04
42,389	Sampo	1,699,799	0.18
53,818	Stora Enso	686,449	0.08
50,399	UPM-Kymmene	1,644,015	0.18
46,771	Wartsila	841,878	0.09
	<b>Total Finland</b>	<b>14,621,886</b>	<b>1.58</b>
<b>France: 13.23% (31 Dec 2023: 16.94%)</b>			
18,675	Accor	715,253	0.08
3,325	Aéroports de Paris	377,720	0.04
54,163	Air Liquide	8,735,473	0.95
32,843	Alstom	515,635	0.06
5,749	Amundi	346,377	0.04
5,863	Arkema	475,782	0.05
170,409	AXA	5,209,403	0.56
3,842	bioMerieux	340,978	0.04
96,901	BNP Paribas	5,768,517	0.63
68,881	Bolloré	377,468	0.04
17,629	Bouygues	528,341	0.06
29,331	Bureau Veritas	758,500	0.08
14,576	Capgemini	2,706,763	0.29
52,520	Carrefour	693,264	0.07
42,635	Cie de Saint-Gobain	3,096,154	0.34
63,730	Cie Generale des Etablissements Michelin	2,301,290	0.25
4,493	Covivio REIT	199,399	0.02
99,372	Credit Agricole	1,265,999	0.14
60,156	Danone	3,433,704	0.37
62,792	Dassault Systemes	2,216,558	0.24
23,592	Edenred	929,761	0.10
7,066	Eiffage	605,980	0.07
171,377	Engie	2,285,312	0.25
27,461	EssilorLuxottica	5,525,153	0.60
4,262	Eurazeo	316,880	0.03
4,185	Gecina REIT	359,701	0.04
28,166	Getlink	435,165	0.05
2,971	Hermes International	6,357,940	0.69
3,432	Ipsen	392,964	0.04
6,984	Kering	2,364,084	0.26
19,989	Klepierre REIT	499,325	0.05
22,578	L'Oreal	9,258,109	1.00
10,466	La Francaise des Jeux	332,819	0.04
24,774	Legrand	2,295,063	0.25
25,875	LVMH Moët Hennessy Louis Vuitton	18,464,400	2.00

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST EUROPE CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.40% (31 Dec 2023: 99.03%) (continued)</b>			
<b>Equities: 98.40% (31 Dec 2023: 99.03%) (continued)</b>			
<b>France: 13.23% (31 Dec 2023: 16.94%) (continued)</b>			
174,718	Orange	1,634,312	0.18
19,188	Pernod Ricard	2,431,120	0.26
21,475	Publicis Groupe	2,134,186	0.23
2,101	Remy Cointreau	163,668	0.02
17,692	Renault	846,385	0.09
20,994	Rexel	507,215	0.05
2,777	Sartorius Stedim Biotech	425,714	0.05
2,325	SEB	222,270	0.02
67,803	Societe Generale	1,486,242	0.16
8,450	Sodexo	709,800	0.08
5,027	Teleperformance	494,355	0.05
201,562	TotalEnergies	12,563,359	1.36
11,234	Unibail-Rodamco-Westfield	825,924	0.09
64,781	Veolia Environnement	1,808,686	0.20
47,022	Vinci	4,626,024	0.50
67,737	Vivendi	660,842	0.07
	<b>Total France</b>	<b>122,025,336</b>	<b>13.23</b>
<b>Germany: 13.12% (31 Dec 2023: 12.92%)</b>			
15,141	Adidas	3,376,443	0.37
36,755	Allianz	9,537,922	1.03
83,909	BASF	3,791,428	0.41
92,181	Bayer	2,431,735	0.26
29,921	Bayerische Motoren Werke	2,644,418	0.29
5,583	Bayerische Motoren Werke Pref	460,318	0.05
7,809	Bechtle	343,127	0.04
9,458	Beiersdorf	1,291,490	0.14
12,069	Brenntag	759,864	0.08
3,806	Carl Zeiss Meditec	249,864	0.03
99,280	Commerzbank	1,408,287	0.15
10,331	Continental	546,510	0.06
17,460	Covestro	956,808	0.10
5,856	CTS Eventim	456,182	0.05
50,299	Daimler Truck	1,869,614	0.20
177,805	Deutsche Bank	2,650,717	0.29
17,770	Deutsche Boerse	3,395,847	0.37
53,985	Deutsche Lufthansa	308,254	0.03
93,304	Deutsche Post	3,525,958	0.38
304,122	Deutsche Telekom	7,140,785	0.77
210,660	E.ON	2,581,638	0.28
23,994	Evonik Industries	457,086	0.05
39,636	Fresenius	1,105,052	0.12
19,251	Fresenius Medical Care	688,416	0.08
14,683	GEA	571,169	0.06
5,657	Hannover Rueck	1,339,012	0.15
12,812	Heidelberg Materials	1,240,458	0.13
9,677	Henkel Ord	710,776	0.08
15,881	Henkel Pref	1,321,617	0.14
122,534	Infineon Technologies	4,203,529	0.46
6,950	Knorr-Bremse	495,535	0.05
7,247	LEG Immobilien	552,656	0.06
75,287	Mercedes-Benz	4,861,282	0.53
12,130	Merck KGaA	1,877,117	0.20
12,804	Muenchener Rueckversicherungs-Gesellschaft	5,979,468	0.65
5,326	Nemetschek	489,193	0.05
10,586	Porsche	735,939	0.08

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST EUROPE CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.40% (31 Dec 2023: 99.03%) (continued)</b>			
<b>Equities: 98.40% (31 Dec 2023: 99.03%) (continued)</b>			
<b>Germany: 13.12% (31 Dec 2023: 12.92%) (continued)</b>			
14,179	Porsche Automobil	598,496	0.07
10,165	Puma	435,773	0.05
480	Rational	373,200	0.04
59,120	RWE	1,888,884	0.21
97,980	SAP	18,569,170	2.01
2,481	Sartorius	543,339	0.06
7,223	Scout24	514,278	0.06
71,310	Siemens	12,387,973	1.34
56,249	Siemens Energy	1,367,413	0.15
26,602	Siemens Healthineers	1,431,188	0.16
12,459	Symrise	1,424,064	0.15
6,246	Talanx	465,639	0.05
2,663	Volkswagen Ord	298,522	0.03
19,348	Volkswagen Pref	2,039,279	0.22
68,719	Vonovia	1,824,489	0.20
21,128	Zalando	462,492	0.05
	<b>Total Germany</b>	<b>120,979,713</b>	<b>13.12</b>
<b>Hong Kong: 0.24% (31 Dec 2023: 0.00%)</b>			
258,002	Prudential	2,186,137	0.24
	<b>Total Hong Kong</b>	<b>2,186,137</b>	<b>0.24</b>
<b>Ireland: 0.73% (31 Dec 2023: 1.46%)</b>			
19,260	AerCap	1,674,861	0.18
158,626	AIB	782,978	0.09
95,987	Bank of Ireland	937,601	0.10
14,802	Kerry	1,119,771	0.12
14,762	Kingspan	1,173,579	0.13
24,507	Smurfit Kappa	1,020,358	0.11
	<b>Total Ireland</b>	<b>6,709,148</b>	<b>0.73</b>
<b>Italy: 3.72% (31 Dec 2023: 3.52%)</b>			
11,636	Amplifon	386,781	0.04
11,636	Amplifon RTS	—	—
95,702	Assicurazioni Generali	2,228,899	0.24
121,053	Banco BPM	728,013	0.08
21,063	Coca-Cola HBC	670,270	0.07
56,785	Davide Campari-Milano	501,071	0.05
2,023	DiaSorin	188,260	0.02
763,153	Enel	4,955,916	0.54
200,319	Eni	2,875,379	0.31
11,827	Ferrari	4,502,539	0.49
56,365	FincoBank	784,601	0.09
32,594	Infrastrutture Wireless Italiane	317,791	0.03
1,372,383	Intesa Sanpaolo	4,763,541	0.52
47,672	Mediobanca Banca di Credito Finanziario	652,630	0.07
20,628	Moncler	1,177,034	0.13
56,886	Nexi	323,909	0.04
42,293	Poste Italiane	503,075	0.05
24,791	Prysmian	1,433,416	0.16
10,000	Recordati Industria Chimica e Farmaceutica	487,000	0.05
192,220	Snam	794,061	0.09
878,762	Telecom Italia	196,403	0.02
132,813	Terna Rete Elettrica Nazionale	958,644	0.10

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST EUROPE CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.40% (31 Dec 2023: 99.03%) (continued)</b>			
<b>Equities: 98.40% (31 Dec 2023: 99.03%) (continued)</b>			
<b>Italy: 3.72% (31 Dec 2023: 3.52%) (continued)</b>			
142,026	UniCredit	4,914,810	0.53
	<b>Total Italy</b>	<b>34,344,043</b>	<b>3.72</b>
<b>Jordan: 0.04% (31 Dec 2023: 0.04%)</b>			
15,679	Hikma Pharmaceuticals	349,702	0.04
	<b>Total Jordan</b>	<b>349,702</b>	<b>0.04</b>
<b>Luxembourg: 0.17% (31 Dec 2023: 0.15%)</b>			
44,370	ArcelorMittal	948,187	0.10
12,568	Eurofins Scientific	585,040	0.07
	<b>Total Luxembourg</b>	<b>1,533,227</b>	<b>0.17</b>
<b>Netherlands: 7.58% (31 Dec 2023: 8.89%)</b>			
40,244	ABN AMRO Bank	617,745	0.07
2,039	Adyen	2,269,815	0.25
126,965	Aegon	732,334	0.08
16,140	Akzo Nobel	916,429	0.10
5,585	Argenx	2,282,031	0.25
4,399	ASM International	3,131,208	0.34
37,493	ASML	36,150,751	3.92
14,619	ASR Nederland	650,692	0.07
7,279	BE Semiconductor Industries	1,136,616	0.12
7,508	Euronext	649,442	0.07
9,424	EXOR	920,725	0.10
27,023	Heineken	2,440,177	0.26
12,311	Heineken Holdings	906,705	0.10
5,301	IMCD	685,419	0.07
309,957	ING Groep	4,947,534	0.54
10,803	JDE Peet's	200,936	0.02
88,585	Koninklijke Ahold Delhaize	2,444,060	0.27
368,717	Koninklijke KPN	1,320,007	0.14
25,492	NN	1,107,627	0.12
9,506	OCI	216,642	0.02
10,156	Randstad	429,903	0.05
77,210	Universal Music	2,144,894	0.23
23,230	Wolters Kluwer	3,596,004	0.39
	<b>Total Netherlands</b>	<b>69,897,696</b>	<b>7.58</b>
<b>Norway: 0.82% (31 Dec 2023: 0.99%)</b>			
29,414	Aker BP	701,619	0.08
79,807	DNB Bank	1,466,555	0.16
85,186	Equinor	2,268,972	0.25
19,743	Gjensidige Forsikring	330,104	0.03
43,123	Mowi	671,514	0.07
122,415	Norsk Hydro	713,370	0.08
64,819	Orkla	492,755	0.05
6,249	SalMar	307,755	0.03
57,974	Telenor	618,276	0.07
	<b>Total Norway</b>	<b>7,570,920</b>	<b>0.82</b>
<b>People's Republic of China: 0.48% (31 Dec 2023: 0.43%)</b>			
133,011	Prosus	4,423,946	0.48
	<b>Total People's Republic of China</b>	<b>4,423,946</b>	<b>0.48</b>

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST EUROPE CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.40% (31 Dec 2023: 99.03%) (continued)</b>			
<b>Equities: 98.40% (31 Dec 2023: 99.03%) (continued)</b>			
<b>Poland: 0.03% (31 Dec 2023: 0.00%)</b>			
19,339	InPost	318,320	0.03
	<b>Total Poland</b>	<b>318,320</b>	<b>0.03</b>
<b>Portugal: 0.26% (31 Dec 2023: 0.29%)</b>			
45,484	Banco Espirito Santo*	–	–
294,729	EDP-Energias de Portugal	1,031,257	0.11
42,986	Galp Energia	847,684	0.10
26,120	Jeronimo Martins	476,690	0.05
	<b>Total Portugal</b>	<b>2,355,631</b>	<b>0.26</b>
<b>Republic of South Korea: 0.04% (31 Dec 2023: 0.00%)</b>			
17,896	Delivery Hero	396,396	0.04
	<b>Total Republic of South Korea</b>	<b>396,396</b>	<b>0.04</b>
<b>Singapore: 0.25% (31 Dec 2023: 0.00%)</b>			
63,530	STMicroelectronics	2,342,033	0.25
	<b>Total Singapore</b>	<b>2,342,033</b>	<b>0.25</b>
<b>South Africa: 0.38% (31 Dec 2023: 0.31%)</b>			
118,846	Anglo American	3,507,194	0.38
	<b>Total South Africa</b>	<b>3,507,194</b>	<b>0.38</b>
<b>Spain: 4.02% (31 Dec 2023: 4.11%)</b>			
2,276	Acciona	251,043	0.03
19,016	ACS Actividades de Construccion y Servicios	765,964	0.08
7,037	Aena	1,322,956	0.14
42,270	Amadeus IT	2,626,658	0.29
547,775	Banco Bilbao Vizcaya Argentaria	5,122,792	0.56
503,541	Banco de Sabadell	906,625	0.10
1,484,917	Banco Santander	6,430,433	0.70
353,542	CaixaBank	1,747,558	0.19
46,556	Cellnex Telecom	1,413,906	0.15
30,139	EDP Renovaveis	393,314	0.04
29,491	Endesa	517,125	0.06
26,978	Grifols	212,047	0.02
542,423	Iberdrola	6,571,455	0.71
102,352	Inditex	4,745,039	0.51
37,828	Redeia	617,353	0.07
114,391	Repsol	1,685,551	0.18
433,216	Telefonica	1,715,535	0.19
	<b>Total Spain</b>	<b>37,045,354</b>	<b>4.02</b>
<b>Sweden: 5.01% (31 Dec 2023: 5.05%)</b>			
27,147	Alfa Laval	1,110,033	0.12
94,045	Assa Abloy	2,482,446	0.27
252,033	Atlas Copco Class A	4,423,327	0.48
146,457	Atlas Copco Class B	2,208,459	0.24
34,023	Beijer Ref	490,109	0.05
25,435	Boliden	759,910	0.08
61,835	Epiroc Class A	1,152,251	0.12
36,402	Epiroc Class B	621,558	0.07
35,371	EQT	976,049	0.11
57,171	Essity	1,367,061	0.15
17,271	Evolution	1,679,921	0.18
63,459	FastighetsBalder	406,024	0.04
21,751	Getinge	345,044	0.04

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST EUROPE CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.40% (31 Dec 2023: 99.03%) (continued)</b>			
<b>Equities: 98.40% (31 Dec 2023: 99.03%) (continued)</b>			
<b>Sweden: 5.01% (31 Dec 2023: 5.05%) (continued)</b>			
53,401	Hennes & Mauritz	788,779	0.09
194,985	Hexagon	2,055,494	0.22
6,813	Holmen	250,429	0.03
32,560	Husqvarna	243,668	0.03
11,156	Industrivarden Class A	354,435	0.04
14,382	Industrivarden Class C	453,126	0.05
25,638	Indutrade	613,502	0.07
14,187	Investment Latour	357,736	0.04
162,539	Investor	4,155,826	0.45
21,786	Lifco	558,564	0.06
7,339	Lundbergforetagen	338,821	0.04
140,820	Nibe Industrier	557,570	0.06
20,712	Sagax	494,896	0.05
99,757	Sandvik	1,866,811	0.20
47,581	Securitas	441,013	0.05
149,118	Skandinaviska Enskilda Banken	2,056,112	0.22
32,624	Skanska	548,426	0.06
32,325	SKF	606,056	0.07
56,040	Svenska Cellulosa	772,954	0.08
136,859	Svenska Handelsbanken	1,217,256	0.13
79,956	Swedbank	1,536,417	0.17
18,968	Swedish Orphan Biovitrum	473,947	0.05
50,964	Tele2	479,105	0.05
261,397	Telefonaktiebolaget LM Ericsson	1,515,405	0.16
220,653	Telia	552,700	0.06
20,249	Trelleborg	735,740	0.08
65,692	Volvo Car	189,754	0.02
18,753	Volvo Class A	456,679	0.05
148,418	Volvo Class B	3,545,018	0.38
	<b>Total Sweden</b>	<b>46,238,431</b>	<b>5.01</b>
<b>Switzerland: 10.07% (31 Dec 2023: 16.39%)</b>			
150,100	ABB	7,780,282	0.84
16,088	Adecco	498,138	0.05
46,958	Alcon	3,911,401	0.42
3,018	Bachem	258,375	0.03
4,359	Baloise	716,034	0.08
2,715	Banque Cantonale Vaudoise	268,801	0.03
334	Barry Callebaut	507,724	0.06
2,011	BKW	299,225	0.03
50,441	Cie Financiere Richemont	7,345,589	0.80
19,405	Clariant	284,907	0.03
17,543	DSM-Firmenich	1,852,541	0.20
654	EMS-Chemie	500,139	0.05
3,135	Geberit	1,727,860	0.19
869	Givaudan	3,843,877	0.42
3,570	Helvetia	450,386	0.05
19,408	Julius Baer	1,011,637	0.11
4,533	Kuehne + Nagel International	1,216,237	0.13
11	Lindt & Spruengli	1,185,578	0.13
89	Lindt & Spruengli Pref	969,406	0.11
14,529	Logitech International	1,311,280	0.14
6,957	Lonza	3,542,522	0.38
184,933	Novartis	18,466,905	2.00
2,129	Partners	2,551,065	0.28
38,418	Sandoz	1,298,053	0.14

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST EUROPE CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.40% (31 Dec 2023: 99.03%) (continued)</b>			
<b>Equities: 98.40% (31 Dec 2023: 99.03%) (continued)</b>			
<b>Switzerland: 10.07% (31 Dec 2023: 16.39%) (continued)</b>			
3,861	Schindler (PTG Cert)	905,240	0.10
2,178	Schindler (Regd)	506,578	0.05
14,065	SGS	1,168,341	0.13
29,308	SIG	500,602	0.05
14,328	Sika	3,826,455	0.41
4,786	Sonova	1,379,533	0.15
10,473	Straumann	1,210,337	0.13
2,717	Swatch	519,237	0.06
4,592	Swatch (Regd)	174,988	0.02
2,781	Swiss Life	1,907,566	0.21
7,273	Swiss Prime Site	643,418	0.07
2,430	Swisscom	1,275,462	0.14
6,091	Temenos	392,121	0.04
308,606	UBS	8,475,594	0.92
2,533	VAT	1,339,782	0.15
13,732	Zurich Insurance	6,831,248	0.74
	<b>Total Switzerland</b>	<b>92,854,464</b>	<b>10.07</b>
<b>United Kingdom: 14.93% (31 Dec 2023: 16.34%)</b>			
91,331	3i	3,302,770	0.36
24,050	Admiral	741,779	0.08
41,033	Ashtead	2,556,346	0.28
31,351	Associated British Foods	914,827	0.10
145,458	AstraZeneca	21,198,419	2.30
84,151	Auto Trader	795,222	0.09
254,051	Aviva	1,428,114	0.15
1,404,150	Barclays Bank	3,459,712	0.38
90,809	Barratt Developments	505,758	0.05
9,869	Berkeley	534,053	0.06
608,257	BT	1,006,903	0.11
31,754	Bunzl	1,127,335	0.12
33,832	Burberry	350,277	0.04
496,300	Centrica	789,667	0.09
19,535	Coca-Cola Europacific Partners	1,328,216	0.14
159,870	Compass	4,072,946	0.44
12,235	Croda International	569,730	0.06
9,225	DCC	602,787	0.07
208,766	Diageo	6,129,991	0.66
62,261	Entain	462,642	0.05
16,649	Flutter Entertainment	2,840,498	0.31
35,826	Halma	1,143,442	0.12
33,106	Hargreaves Lansdown	442,019	0.05
1,771,620	HSBC	14,290,622	1.55
127,895	Informa	1,290,963	0.14
15,307	InterContinental Hotels	1,503,192	0.16
14,896	Intertek	842,278	0.09
159,215	J Sainsbury	478,864	0.05
252,436	JD Sports Fashion	355,801	0.04
174,908	Kingfisher	513,273	0.06
66,108	Land Securities REIT	483,040	0.05
562,091	Legal & General	1,504,944	0.16
5,955,722	Lloyds Banking	3,845,273	0.42
42,717	London Stock Exchange	4,736,053	0.51
211,037	M&G	507,781	0.06
450,823	National Grid	4,693,080	0.51
613,958	NatWest	2,257,890	0.24



NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST EUROPE CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.40% (31 Dec 2023: 99.03%) (continued)</b>			
<b>Equities: 98.40% (31 Dec 2023: 99.03%) (continued)</b>			
<b>United Kingdom: 14.93% (31 Dec 2023: 16.34%) (continued)</b>			
11,331	Next	1,207,626	0.13
56,649	Pearson	662,013	0.07
30,246	Persimmon	482,317	0.05
68,123	Phoenix	419,021	0.05
66,036	Reckitt Benckiser	3,335,150	0.36
176,141	RELX	7,560,151	0.82
236,878	Rentokil Initial	1,288,552	0.14
93,277	Sage	1,197,543	0.13
75,532	Schroders	324,102	0.04
119,284	Segro REIT	1,263,698	0.14
25,876	Severn Trent	726,377	0.08
82,782	Smith & Nephew	957,449	0.10
32,572	Smiths	655,023	0.07
6,867	Spirax	686,833	0.07
102,598	SSE	2,165,502	0.23
206,953	Standard Chartered	1,747,724	0.19
334,542	Taylor Wimpey	560,900	0.06
660,464	Tesco	2,383,738	0.26
235,074	Unilever	12,047,095	1.31
63,048	United Utilities	730,695	0.08
2,157,958	Vodafone	1,775,569	0.19
17,224	Whitbread	604,378	0.07
58,103	Wise	467,038	0.05
101,935	WPP	870,943	0.09
	<b>Total United Kingdom</b>	<b>137,725,944</b>	<b>14.93</b>
<b>United States: 12.94% (31 Dec 2023: 1.65%)</b>			
1,578,578	BP	8,847,701	0.96
86,410	Experian	3,756,707	0.41
49,027	Ferrovial	1,777,719	0.19
388,914	GSK	7,016,023	0.76
642,664	Haleon	2,445,324	0.26
48,958	Holcim	4,047,491	0.44
250,526	Nestle	23,859,258	2.59
20,602	QIAGEN	794,207	0.09
2,945	Roche	837,257	0.09
65,921	Roche Holding	17,077,898	1.85
106,808	Sanofi	9,606,312	1.04
51,061	Schneider Electric	11,452,982	1.24
600,826	Shell	20,083,367	2.18
208,037	Stellantis	3,842,444	0.42
28,213	Swiss Re	3,266,361	0.35
44,234	Tenaris	634,758	0.07
	<b>Total United States</b>	<b>119,345,809</b>	<b>12.94</b>
	<b>Total Equities</b>	<b>907,599,476</b>	<b>98.40</b>
	<b>Total Transferable Securities Admitted to an Official Stock Exchange Listing</b>	<b>907,599,476</b>	<b>98.40</b>

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST EUROPE CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

**Financial Assets at Fair Value through Profit or Loss**

**Unrealised Gain on Futures Contracts: 0.00% (31 Dec 2023: 0.00%)**

Counterparty	Description	Currency	No. of Contracts	Notional Value €	Unrealised Gain €	% of Net Assets
<b>United States: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	Eurex Euro Stoxx Index 50 Futures September 2024	EUR	141	6,945,660	2,690	–
	<b>Total United States</b>				<u>2,690</u>	<u>–</u>
<b>Total Unrealised Gain on Futures Contracts</b>					<u>2,690</u>	<u>–</u>

**Financial Liabilities at Fair Value through Profit or Loss**

**Unrealised Losses on Futures Contracts: 0.00% (31 Dec 2023: 0.00%)**

Counterparty	Description	Currency	No. of Contracts	Notional Value €	Unrealised Losses €	% of Net Assets
<b>Sweden: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	OML Stockholm Index Futures July 2024	SEK	59	1,340,100	(1,569)	–
	<b>Total Sweden</b>				<u>(1,569)</u>	<u>–</u>
<b>Switzerland: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	SOF Index Futures September 2024	CHF	26	3,245,834	(18,706)	–
	<b>Total Switzerland</b>				<u>(18,706)</u>	<u>–</u>
<b>United Kingdom: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	FTSE 100 Index Futures September 2024	GBP	41	3,971,191	(17,938)	–
	<b>Total United Kingdom</b>				<u>(17,938)</u>	<u>–</u>
<b>Total Unrealised Losses on Futures Contracts</b>					<u>(38,213)</u>	<u>–</u>
					<b>Fair Value €</b>	<b>% of Net Assets</b>
<b>Total Investments (31 Dec 2023: 99.03%)</b>					907,563,953	98.40
<b>Cash and Cash Equivalents (31 Dec 2023: 0.24%)**</b>					6,795,742	0.74
<b>Margin Cash (31 Dec 2023: 0.13%)</b>					1,472,139	0.16
<b>Other Net Assets (31 Dec 2023: 0.60%)</b>					6,519,589	0.70

**Net Assets Attributable to Holders of Redeemable Participating Units** 922,351,423 100.00

	% of Total Assets
<b>Analysis of Total Assets</b>	
Transferable securities admitted to an official stock exchange listing (31 Dec 2023: 98.94%)	98.39
Financial derivative instruments dealt on a regulated market (31 Dec 2023: 0.01%)	–
Cash and Cash Equivalents (31 Dec 2023: 0.24%)	0.74
Margin Cash (31 Dec 2023: 0.13%)	0.16
Other assets (31 Dec 2023: 0.68%)	0.71
	<u>100.00</u>

\*Banco Espirito Santo last traded on 8 January 2014 and had a last traded price of EUR 0.12. On 8 December 2014, Northern Trust Asset Management Pricing and Valuation Committee recommended this holding to be valued as worthless and fair valued the security at 0.01 EUR. This decision was approved by the Directors of the Manager.

\*\*Included within Cash and Cash Equivalents is investment in Northern Trust Global Funds plc (“NTGF”) The Euro Liquidity Fund of 3,053,045 EUR shares with a fair value of €3,053,045.

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
	<b>Transferable Securities Admitted to an Official Stock Exchange Listing:</b>		
	<b>99.37% (31 Dec 2023: 99.34%)</b>		
	<b>Equities: 99.37% (31 Dec 2023: 99.34%)</b>		
	<b>Argentina: 0.00% (31 Dec 2023: 0.12%)</b>		
	<b>Australia: 1.61% (31 Dec 2023: 1.94%)</b>		
45,236	Ampol	977,019	0.01
355,658	APA Group	1,897,834	0.01
113,937	Aristocrat Leisure	3,786,379	0.03
37,305	ASX	1,494,849	0.01
335,662	Aurizon	818,227	0.01
614,768	Australia & New Zealand Banking	11,594,576	0.09
94,627	BlueScope Steel	1,291,108	0.01
283,060	Brambles	2,746,775	0.02
69,020	CAR	1,624,849	0.01
13,721	Cochlear	3,043,680	0.02
264,453	Coles	3,007,752	0.02
348,874	Commonwealth Bank of Australia	29,678,967	0.22
103,573	Computershare	1,821,970	0.01
223,321	Dexus Property REIT	966,459	0.01
289,399	Endeavour	976,039	0.01
349,417	Fortescue	4,996,198	0.04
355,739	Goodman REIT	8,255,915	0.06
419,782	GPT REIT	1,121,406	0.01
515,933	Insurance Australia	2,460,200	0.02
451,998	Lottery	1,530,465	0.01
75,342	Macquarie	10,299,419	0.08
513,429	Medibank	1,278,993	0.01
34,648	Mineral Resources	1,247,691	0.01
786,126	Mirvac REIT	981,777	0.01
632,468	National Australia Bank	15,303,326	0.12
234,664	Northern Star Resources	2,037,365	0.02
113,357	Orica	1,352,857	0.01
677,589	Pilbara Minerals	1,389,260	0.01
10,204	Pro Medicus	976,280	0.01
167,506	Qantas Airways	654,433	—
306,180	QBE Insurance	3,555,948	0.03
39,568	Ramsay Health Care	1,254,154	0.01
9,974	REA	1,309,979	0.01
43,811	Reece	736,454	0.01
237,844	Rio Tinto	15,637,255	0.12
74,681	Rio Tinto Ltd	5,935,209	0.04
646,639	Santos	3,308,031	0.02
1,030,003	Scentre REIT	2,146,209	0.02
79,065	Seek	1,127,884	0.01
43,677	Seven	1,099,114	0.01
94,006	Sonic Healthcare	1,651,164	0.01
922,918	South32	2,255,917	0.02
490,119	Stockland REIT	1,364,949	0.01
245,689	Suncorp	2,856,692	0.02
780,709	Telstra	1,887,455	0.01
647,353	Transurban	5,360,950	0.04
159,576	Treasury Wine Estates	1,325,766	0.01
822,924	Vicinity Centres REIT	1,016,741	0.01
233,094	Wesfarmers	10,146,690	0.08
714,181	Westpac Banking	12,987,778	0.10
35,251	WiseTech Global	2,361,301	0.02
381,776	Woodside Energy	7,192,679	0.05

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Australia: 1.61% (31 Dec 2023: 1.94%) (continued)</b>			
244,694	Woolworths	5,521,924	0.04
	<b>Total Australia</b>	<b>211,652,311</b>	<b>1.61</b>
<b>Austria: 0.06% (31 Dec 2023: 0.05%)</b>			
68,899	Erste Bank	3,266,792	0.03
87,456	Mondi	1,678,749	0.01
29,244	OMV	1,274,376	0.01
13,096	Verbund	1,033,725	0.01
21,994	Voestalpine	594,488	–
	<b>Total Austria</b>	<b>7,848,130</b>	<b>0.06</b>
<b>Belgium: 0.21% (31 Dec 2023: 0.24%)</b>			
32,153	Ageas	1,470,752	0.01
187,381	Anheuser-Busch InBev	10,868,681	0.08
4,650	D'iereren	987,259	0.01
6,625	Elia	620,925	–
19,307	Groupe Bruxelles Lambert	1,379,140	0.01
50,665	KBC	3,578,384	0.03
78	Lotus Bakeries	805,034	0.01
3,014	Sofina	688,690	0.01
15,046	Synesqo	1,347,612	0.01
26,366	UCB	3,919,352	0.03
40,928	Umicore	615,420	–
35,823	Warehouses De Pauw REIT	971,351	0.01
	<b>Total Belgium</b>	<b>27,252,600</b>	<b>0.21</b>
<b>Brazil: 0.16% (31 Dec 2023: 0.00%)</b>			
9,262	MercadoLibre	15,221,171	0.11
92,386	Wheaton Precious Metals	4,842,948	0.04
29,116	Yara International	841,144	0.01
	<b>Total Brazil</b>	<b>20,905,263</b>	<b>0.16</b>
<b>Burkina Faso: 0.01% (31 Dec 2023: 0.01%)</b>			
41,695	Endeavour Mining	888,634	0.01
	<b>Total Burkina Faso</b>	<b>888,634</b>	<b>0.01</b>
<b>Canada: 2.70% (31 Dec 2023: 3.01%)</b>			
102,753	Agnico-Eagle Mines	6,719,289	0.05
32,801	Air Canada	429,085	–
68,642	AltaGas	1,550,571	0.01
131,791	ARC Resources	2,351,020	0.02
154,373	Bank of Montreal	12,954,764	0.10
262,538	Bank of Nova Scotia	12,006,890	0.09
12,991	BCE	420,675	–
283,757	Brookfield	11,799,447	0.09
70,878	Brookfield Asset Management	2,697,648	0.02
88,416	Cameco	4,349,239	0.03
13,037	Canadian Apartment Properties REIT	423,499	–
190,868	Canadian Imperial Bank of Commerce	9,073,675	0.07
116,516	Canadian National Railway	13,765,467	0.10
440,820	Canadian Natural Resources	15,698,585	0.12
197,166	Canadian Pacific Kansas City	15,524,292	0.12
10,769	Canadian Tire	1,068,282	0.01
27,760	Canadian Utilities	599,487	–
28,795	CCL Industries	1,513,876	0.01
41,615	CGI	4,152,832	0.03

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Canada: 2.70% (31 Dec 2023: 3.01%) (continued)</b>			
4,121	Constellation Software	11,871,588	0.09
4,344	Constellation Software WTS	–	–
16,148	Descartes Systems	1,564,232	0.01
57,517	Dollarama	5,250,447	0.04
74,016	Element Fleet Management	1,346,336	0.01
31,773	Empire	812,001	0.01
11,149	Enbridge - New York	396,793	–
437,976	Enbridge - Toronto	15,578,099	0.12
4,415	Fairfax Financial	5,021,520	0.04
8,353	FirstService	1,270,943	0.01
100,245	Fortis	3,895,222	0.03
38,838	Franco-Nevada	4,603,737	0.04
13,290	George Weston	1,911,309	0.01
35,819	Gildan Activewear	1,358,313	0.01
57,138	Great-West Lifeco	1,666,516	0.01
66,149	Hydro One	1,926,435	0.01
20,326	iA Financial	1,276,140	0.01
10,921	IGM Financial	301,448	–
38,255	Imperial Oil	2,607,832	0.02
36,931	Intact Financial	6,153,862	0.05
127,004	Ivanhoe Mines	1,638,192	0.01
48,451	Keyera	1,341,622	0.01
254,722	Kinross Gold	2,120,279	0.02
31,491	Loblaw Cos	3,652,298	0.03
52,319	Magna International	2,192,401	0.02
371,024	Manulife Financial	9,877,885	0.08
55,010	MEG Energy	1,176,704	0.01
46,941	Metro	2,599,962	0.02
71,414	National Bank of Canada	5,663,122	0.04
49,988	Northland Power	859,223	0.01
111,770	Nutrien	5,689,173	0.04
13,805	Onex	938,460	0.01
53,238	Open Text	1,598,288	0.01
68,436	Pan American Silver	1,359,868	0.01
29,765	Parkland	834,207	0.01
123,772	Pembina Pipeline	4,591,418	0.04
114,537	Power Corporation of Canada	3,182,444	0.02
30,017	Quebecor	633,311	0.01
39,217	RB Global	2,990,391	0.02
61,462	Restaurant Brands International	4,329,986	0.03
28,494	RioCan REIT	350,045	–
73,367	Rogers Communications	2,713,027	0.02
291,651	Royal Bank of Canada	31,043,935	0.24
54,392	Saputo	1,221,122	0.01
254,119	Shopify	16,790,221	0.13
23,759	Stantec	1,988,613	0.02
116,423	Sun Life Financial	5,707,352	0.04
214,281	TC Energy	8,121,177	0.06
97,029	Teck Resources	4,648,826	0.04
95,623	TELUS	1,447,256	0.01
15,539	TFI International	2,255,758	0.02
33,272	Thomson Reuters	5,607,378	0.04
51,296	TMX	1,427,523	0.01
15,616	Toromont Industries	1,382,370	0.01
362,581	Toronto-Dominion Bank	19,926,255	0.15
67,223	Tourmaline Oil	3,048,334	0.02

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Canada: 2.70% (31 Dec 2023: 3.01%) (continued)</b>			
11,696	West Fraser Timber	898,088	0.01
24,731	WSP Global	3,850,217	0.03
	<b>Total Canada</b>	<u>355,608,127</u>	<u>2.70</u>
<b>Chile: 0.03% (31 Dec 2023: 0.01%)</b>			
79,668	Antofagasta	2,124,946	0.02
152,531	Lundin Mining	1,697,699	0.01
	<b>Total Chile</b>	<u>3,822,645</u>	<u>0.03</u>
<b>Denmark: 1.03% (31 Dec 2023: 0.93%)</b>			
584	AP Moeller - Maersk Class A	992,050	0.01
928	AP Moeller - Maersk Class B	1,614,417	0.01
19,017	Carlsberg	2,283,723	0.02
26,662	Coloplast	3,205,632	0.02
140,527	Danske Bank	4,190,646	0.03
20,120	Demant	871,514	0.01
34,803	DSV	5,336,840	0.04
13,158	Genmab	3,299,806	0.02
670,726	Novo Nordisk	96,933,412	0.74
75,683	Novozymes	4,634,608	0.04
40,820	Orsted	2,174,110	0.02
17,694	Pandora	2,672,587	0.02
1,560	ROCKWOOL	633,578	–
73,476	Tryg	1,607,175	0.01
213,374	Vestas Wind Systems	4,944,750	0.04
	<b>Total Denmark</b>	<u>135,394,848</u>	<u>1.03</u>
<b>Finland: 0.26% (31 Dec 2023: 0.30%)</b>			
29,707	Elisa	1,363,960	0.01
86,175	Fortum	1,260,687	0.01
51,146	Kesko	898,430	0.01
70,027	Kone	3,459,121	0.03
134,898	Metso	1,428,998	0.01
83,187	Neste	1,482,213	0.01
1,114,482	Nokia	4,250,436	0.03
31,629	Nordea Bank	376,781	–
611,595	Nordea Bank Abp	7,282,405	0.05
21,932	Orion	936,934	0.01
95,454	Sampo	4,102,343	0.03
110,368	Stora Enso	1,508,750	0.01
110,702	UPM-Kymmene	3,870,196	0.03
107,573	Wartsila	2,075,245	0.02
	<b>Total Finland</b>	<u>34,296,499</u>	<u>0.26</u>
<b>France: 2.17% (31 Dec 2023: 2.97%)</b>			
41,712	Accor	1,712,195	0.01
5,858	Aéroports de Paris	713,216	0.01
117,880	Air Liquide	20,375,844	0.15
68,475	Alstom	1,152,193	0.01
10,978	Amundi	708,882	0.01
12,337	Arkema	1,072,980	0.01
367,644	AXA	12,045,267	0.09
9,348	bioMerieux	889,161	0.01
209,385	BNP Paribas	13,359,031	0.10
172,052	Bollore	1,010,494	0.01
40,257	Bouygues	1,293,069	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>France: 2.17% (31 Dec 2023: 2.97%) (continued)</b>			
69,816	Bureau Veritas	1,934,982	0.01
31,048	Capgemini	6,179,296	0.05
118,966	Carrefour	1,683,024	0.01
93,723	Cie de Saint-Gobain	7,294,507	0.06
135,334	Cie Generale des Etablissements Michelin	5,237,547	0.04
10,357	Covivio REIT	492,623	—
229,060	Credit Agricole	3,127,607	0.02
133,152	Danone	8,145,639	0.06
134,684	Dassault Systemes	5,095,469	0.04
47,355	Edenred	2,000,165	0.02
13,803	Eiffage	1,268,679	0.01
379,905	Engie	5,429,521	0.04
620	EssilorLuxottica	133,229	—
59,432	EssilorLuxottica Bearer	12,815,685	0.10
7,788	Eurazeo	620,584	—
8,747	Gecina REIT	805,747	0.01
67,612	Getlink	1,119,556	0.01
6,547	Hermes International	15,015,839	0.11
7,063	Ipsen	866,739	0.01
15,706	Kering	5,697,939	0.04
40,742	Klepierre REIT	1,090,758	0.01
49,207	L'Oreal	21,625,054	0.16
20,993	La Francaise des Jeux	715,476	0.01
53,522	Legrand	5,314,035	0.04
57,184	LVMH Moet Hennessy Louis Vuitton	43,734,370	0.33
377,197	Orange	3,781,456	0.03
41,085	Pernod Ricard	5,578,962	0.04
47,411	Publicis Groupe	5,049,770	0.04
4,546	Remy Cointreau	379,542	—
39,508	Renault	2,025,675	0.02
44,789	Rexel	1,159,743	0.01
5,494	Sartorius Stedim Biotech	902,660	0.01
5,101	SEB	522,645	—
150,797	Societe Generale	3,542,638	0.03
18,172	Sodexo	1,635,971	0.01
12,561	Teleperformance	1,323,878	0.01
443,829	TotalEnergies	29,648,744	0.23
22,953	Unibail-Rodamco-Westfield	1,808,583	0.01
142,191	Veolia Environnement	4,254,818	0.03
102,118	Vinci	10,767,196	0.08
137,684	Vivendi	1,439,623	0.01
	<b>Total France</b>	<b>285,598,306</b>	<b>2.17</b>
<b>Germany: 2.16% (31 Dec 2023: 2.27%)</b>			
33,613	Adidas	8,033,516	0.06
79,936	Allianz	22,231,731	0.17
183,545	BASF	8,888,538	0.07
198,348	Bayer	5,607,846	0.04
65,953	Bayerische Motoren Werke Ord	6,247,152	0.05
12,753	Bayerische Motoren Werke Pref	1,126,929	0.01
15,248	Bechtle	718,069	0.01
20,303	Beiersdorf	2,971,293	0.02
28,583	Brenntag	1,928,706	0.01
7,686	Carl Zeiss Meditec	540,790	—
204,946	Commerzbank	3,115,748	0.02
22,687	Continental	1,286,253	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Germany: 2.16% (31 Dec 2023: 2.27%) (continued)</b>			
40,685	Covestro	2,389,507	0.02
16,285	CTS Eventim	1,359,624	0.01
105,819	Daimler Truck	4,215,506	0.03
405,730	Deutsche Bank	6,482,612	0.05
38,170	Deutsche Boerse	7,817,652	0.06
116,304	Deutsche Lufthansa	711,745	0.01
204,723	Deutsche Post	8,291,575	0.06
656,724	Deutsche Telekom	16,526,256	0.13
466,425	E.ON	6,126,164	0.05
74,005	Evonik Industries	1,510,948	0.01
84,332	Fresenius	2,519,873	0.02
40,337	Fresenius Medical Care	1,545,947	0.01
38,859	GEA	1,620,073	0.01
12,279	Hannover Rueck	3,114,976	0.02
26,458	Heidelberg Materials	2,745,463	0.02
21,488	Henkel Ord	1,691,536	0.01
35,502	Henkel Pref	3,166,460	0.02
268,664	Infineon Technologies	9,877,804	0.07
13,685	Knorr-Bremse	1,045,750	0.01
16,093	LEG Immobilien	1,315,308	0.01
163,314	Mercedes-Benz	11,301,802	0.09
26,228	Merck KGaA	4,350,001	0.03
27,822	Muenchener Rueckversicherungs-Gesellschaft	13,925,113	0.11
12,601	Nemetschek	1,240,445	0.01
22,824	Porsche	1,700,572	0.01
31,076	Porsche Automobil	1,405,834	0.01
20,546	Puma	944,005	0.01
975	Rational	812,453	0.01
133,785	RWE	4,581,121	0.03
215,621	SAP	43,796,520	0.33
5,186	Sartorius	1,217,223	0.01
16,111	Scout24	1,229,408	0.01
156,044	Siemens	29,052,961	0.22
129,097	Siemens Energy	3,363,525	0.03
57,907	Siemens Healthineers	3,338,926	0.03
26,217	Symrise	3,211,609	0.02
11,509	Talanx	919,557	0.01
6,499	Volkswagen Ord	780,811	0.01
41,965	Volkswagen Pref	4,740,469	0.04
150,607	Vonovia	4,285,517	0.03
45,142	Zalando	1,059,059	0.01
	<b>Total Germany</b>	<b>284,028,281</b>	<b>2.16</b>
<b>Hong Kong: 0.42% (31 Dec 2023: 0.51%)</b>			
2,351,244	AIA	15,961,259	0.12
398,408	CK Asset	1,492,614	0.01
131,000	CK Infrastructure	739,952	—
351,400	CLP	2,840,042	0.02
11,814	Futu ADR	775,057	0.01
152,642	Hang Seng Bank	1,962,914	0.01
297,549	Henderson Land Development	798,429	0.01
830,052	HKT Trust	931,329	0.01
2,455,667	Hong Kong & China Gas	1,868,312	0.01
242,334	Hong Kong Exchanges & Clearing	7,765,961	0.06
229,361	Hongkong Land	740,836	0.01
534,724	Link REIT	2,078,653	0.02



NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Hong Kong: 0.42% (31 Dec 2023: 0.51%) (continued)</b>			
379,651	MTR	1,198,657	0.01
267,000	Power Assets	1,444,879	0.01
555,371	Prudential	5,043,488	0.04
709,281	Sino Land	731,321	–
279,972	Sun Hung Kai Properties	2,422,331	0.02
108,619	Swire Pacific	959,950	0.01
244,472	Swire Properties	389,532	–
269,890	Techtronic Industries	3,083,509	0.02
1,569,490	WH	1,033,273	0.01
307,511	Wharf Real Estate Investment	815,313	0.01
	<b>Total Hong Kong</b>	<b>55,077,611</b>	<b>0.42</b>
<b>Ireland: 0.12% (31 Dec 2023: 0.29%)</b>			
40,266	AerCap	3,752,791	0.03
325,162	AIB	1,720,158	0.01
215,094	Bank of Ireland	2,251,788	0.02
32,437	Kerry	2,629,923	0.02
30,764	Kingspan	2,621,220	0.02
53,851	Smurfit Kappa	2,402,979	0.02
	<b>Total Ireland</b>	<b>15,378,859</b>	<b>0.12</b>
<b>Israel: 0.15% (31 Dec 2023: 0.16%)</b>			
10,651	Azrieli	624,833	–
257,371	Bank Hapoalim	2,275,703	0.02
296,231	Bank Leumi Le-Israel	2,414,072	0.02
18,634	Check Point Software Technologies	3,074,610	0.02
17,412	Global-e Online	631,533	–
202,593	ICL	877,121	0.01
241,345	Israel Discount Bank	1,203,778	0.01
31,234	Mizrahi Tefahot Bank	1,057,937	0.01
13,096	Nice	2,141,762	0.02
227,999	Teva Pharmaceutical Industries ADR	3,704,984	0.03
12,314	Wix.com	1,958,788	0.01
	<b>Total Israel</b>	<b>19,965,121</b>	<b>0.15</b>
<b>Italy: 0.61% (31 Dec 2023: 0.62%)</b>			
22,448	Amplifon	799,709	0.01
22,448	Amplifon RTS	–	–
210,412	Assicurazioni Generali	5,252,106	0.04
233,640	Banco BPM	1,505,928	0.01
42,664	Coca-Cola HBC	1,455,074	0.01
138,546	Davide Campari-Milano	1,310,246	0.01
4,929	DiaSorin	491,604	–
1,664,579	Enel	11,585,378	0.09
453,496	Eni	6,976,537	0.05
25,535	Ferrari	10,418,669	0.08
127,603	FincoBank	1,903,679	0.01
64,762	Infrastrutture Wireless Italiane	676,735	0.01
2,978,860	Intesa Sanpaolo	11,081,491	0.08
93,957	Mediobanca Banca di Credito Finanziario	1,378,561	0.01
49,270	Moncler	3,013,060	0.02
120,062	Nexi	732,684	0.01
104,640	Poste Italiane	1,334,000	0.01
57,776	Prysmian	3,580,297	0.03
21,593	Recordati Industria Chimica e Farmaceutica	1,127,030	0.01
405,772	Snam	1,796,515	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Italy: 0.61% (31 Dec 2023: 0.62%) (continued)</b>			
1,777,228	Telecom Italia	425,710	–
276,453	Terna Rete Elettrica Nazionale	2,138,610	0.02
314,680	UniCredit	11,670,823	0.09
	<b>Total Italy</b>	<b>80,654,446</b>	<b>0.61</b>
<b>Japan: 5.69% (31 Dec 2023: 6.08%)</b>			
156,516	Advantest	6,251,494	0.05
134,606	AEON	2,877,720	0.02
42,108	AGC	1,362,764	0.01
29,866	Aisin Seiki	973,439	0.01
101,299	Ajinomoto	3,552,329	0.03
40,545	ANA	748,467	0.01
98,816	Asahi	3,486,142	0.03
257,571	Asahi Kasei	1,650,049	0.01
121,600	Asics	1,860,361	0.01
382,599	Astellas Pharma	3,781,751	0.03
117,924	Bandai Namco	2,301,886	0.02
116,765	Bridgestone	4,589,011	0.03
53,329	Brother Industries	938,545	0.01
197,901	Canon	5,356,589	0.04
80,700	Capcom	1,521,591	0.01
158,430	Central Japan Railway	3,420,536	0.03
114,944	Chiba Bank	1,023,249	0.01
132,747	Chugai Pharmaceutical	4,717,033	0.04
229,664	Concordia Financial	1,350,914	0.01
36,970	Dai Nippon Printing	1,243,825	0.01
68,812	Daifuku	1,287,605	0.01
192,084	Dai-ichi Life	5,132,271	0.04
377,469	Daiichi Sankyo	12,962,444	0.10
53,070	Daikin Industries	7,380,181	0.06
13,283	Daito Trust Construction	1,369,505	0.01
118,144	Daiwa House Industry	2,994,362	0.02
271,304	Daiwa Securities	2,069,439	0.02
391,396	Denso	6,078,001	0.05
36,066	Dentsu	908,713	0.01
19,263	Disco	7,309,546	0.06
177,834	East Japan Railway	2,945,659	0.02
56,570	Eisai	2,318,224	0.02
584,693	Eneos	3,004,521	0.02
190,340	FANUC	5,217,015	0.04
36,086	Fast Retailing	9,098,894	0.07
23,945	Fuji Electric	1,362,331	0.01
222,348	Fujifilm	5,200,007	0.04
358,380	Fujitsu	5,607,624	0.04
28,379	Hamamatsu Photonics	760,019	0.01
46,649	Hankyu Hanshin	1,239,449	0.01
5,281	Hikari Tsushin	983,745	0.01
938,900	Hitachi	21,018,146	0.16
23,125	Hitachi Construction Machinery	619,312	–
945,284	Honda Motor	10,107,475	0.08
21,324	Hoshizaki	676,334	–
71,216	Hoya	8,281,085	0.06
69,753	Hulic	617,700	–
23,200	Ibiden	944,384	0.01
212,601	Inpex	3,128,351	0.02
125,603	Isuzu Motors	1,663,931	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Japan: 5.69% (31 Dec 2023: 6.08%) (continued)</b>			
243,596	ITOCHU	11,893,591	0.09
27,625	Japan Airlines	435,945	–
104,861	Japan Exchange	2,445,844	0.02
437,445	Japan Post	4,337,466	0.03
300,299	Japan Post Bank	2,836,655	0.02
36,500	Japan Post Insurance	708,172	0.01
236	Japan Real Estate Investment REIT	745,294	0.01
128,140	JFE	1,844,512	0.01
90,199	Kajima	1,559,670	0.01
148,200	Kansai Electric Power	2,489,347	0.02
95,340	Kao	3,866,705	0.03
75,000	Kawasaki Kisen Kaisha	1,091,011	0.01
308,953	KDDI	8,170,372	0.06
25,445	Keisei Electric Railway	818,745	0.01
40,900	Keyence	17,937,927	0.14
139,330	Kikkoman	1,614,083	0.01
36,287	Kintetsu	789,986	0.01
150,193	Kirin	1,935,535	0.01
28,200	Kobe Bussan	628,303	–
31,102	Koito Manufacturing	429,040	–
190,039	Komatsu	5,518,290	0.04
18,504	Konami	1,332,067	0.01
194,743	Kubota	2,723,932	0.02
263,412	Kyocera	3,031,874	0.02
60,691	Kyowa Kirin	1,036,607	0.01
15,900	Lasertec	3,567,270	0.03
570,113	LY	1,378,322	0.01
80,778	M3	770,068	0.01
47,049	Makita	1,278,741	0.01
291,618	Marubeni	5,394,190	0.04
60,000	MatsukiyoCocokara & Co	861,619	0.01
125,323	Mazda Motor	1,212,250	0.01
18,883	McDonald's Japan	744,239	0.01
41,610	Meiji	897,334	0.01
79,216	MinebeaMitsumi	1,622,633	0.01
699,651	Mitsubishi	13,692,039	0.10
354,813	Mitsubishi Chemical	1,969,933	0.01
402,157	Mitsubishi Electric	6,418,862	0.05
229,030	Mitsubishi Estate	3,587,937	0.03
174,799	Mitsubishi HC Capital	1,154,025	0.01
2,265,384	Mitsubishi UFJ Financial	24,349,428	0.18
527,540	Mitsui	11,973,446	0.09
38,608	Mitsui Chemicals	1,065,644	0.01
543,891	Mitsui Fudosan	4,965,212	0.04
72,300	Mitsui O.S.K. Lines	2,165,494	0.02
495,906	Mizuho Financial	10,352,184	0.08
50,250	MonotaRO	590,717	–
265,153	MS&AD Insurance	5,892,838	0.04
360,269	Murata Manufacturing	7,440,095	0.06
49,770	NEC	4,097,996	0.03
71,740	Nexon	1,326,784	0.01
88,598	Nidec	3,957,333	0.03
213,050	Nintendo	11,331,940	0.09
299	Nippon Building Fund REIT	1,046,481	0.01
14,483	NIPPON Express	667,608	–
192,330	Nippon Paint	1,253,026	0.01

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<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Japan: 5.69% (31 Dec 2023: 6.08%) (continued)</b>			
405	Nippon Prologis REIT	631,947	–
34,945	Nippon Sanso	1,033,838	0.01
169,415	Nippon Steel	3,581,875	0.03
6,202,550	Nippon Telegraph & Telephone	5,853,208	0.04
97,095	Nippon Yusen KK	2,826,052	0.02
26,845	Nissan Chemical	850,609	0.01
470,760	Nissan Motor	1,597,587	0.01
37,686	Nissin Foods	956,324	0.01
16,183	Nitori	1,709,245	0.01
30,166	Nitto Denko	2,383,500	0.02
633,140	Nomura	3,628,964	0.03
22,945	Nomura Real Estate	574,980	–
827	Nomura Real Estate Master Fund REIT	733,637	0.01
86,618	Nomura Research Institute	2,434,415	0.02
138,027	NTT Data	2,026,730	0.02
123,906	Obayashi	1,472,761	0.01
15,645	Obic	2,017,141	0.02
247,809	Olympus	3,995,354	0.03
36,608	Omron	1,258,272	0.01
77,216	Ono Pharmaceutical	1,054,364	0.01
8,542	Oracle Japan	589,433	–
225,045	Oriental Land	6,270,370	0.05
234,224	ORIX	5,171,973	0.04
80,636	Osaka Gas	1,776,037	0.01
49,408	Otsuka	949,398	0.01
82,592	Otsuka Holdings	3,475,991	0.03
72,419	Pan Pacific International	1,694,549	0.01
525,093	Panasonic	4,299,064	0.03
283,614	Rakuten	1,463,206	0.01
304,909	Recruit	16,314,508	0.12
294,173	Renesas Electronics	5,502,714	0.04
430,964	Resona	2,851,928	0.02
116,927	Ricoh	999,833	0.01
61,616	Rohm	823,539	0.01
53,329	SBI	1,348,309	0.01
15,100	Screen	1,361,121	0.01
30,100	SCSK	601,214	–
45,029	Secom	2,658,463	0.02
56,691	Seiko Epson	880,709	0.01
69,995	Sekisui Chemical	968,599	0.01
125,386	Sekisui House	2,777,262	0.02
68,090	SG	627,523	–
54,329	Shimadzu	1,359,407	0.01
15,383	Shimano	2,375,921	0.02
366,175	Shin-Etsu Chemical	14,199,923	0.11
47,691	Shionogi	1,860,975	0.01
86,136	Shiseido	2,456,745	0.02
89,319	Shizuoka Financial	857,320	0.01
11,562	SMC	5,487,026	0.04
580,949	SoftBank	7,094,830	0.05
210,928	SoftBank Group	13,623,909	0.10
184,722	Sompo	3,944,549	0.03
258,213	Sony	21,894,973	0.17
124,065	Subaru	2,629,999	0.02
71,649	SUMCO	1,031,352	0.01
209,309	Sumitomo	5,226,870	0.04

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<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Japan: 5.69% (31 Dec 2023: 6.08%) (continued)</b>			
147,431	Sumitomo Electric Industries	2,293,585	0.02
49,248	Sumitomo Metal Mining	1,493,421	0.01
257,989	Sumitomo Mitsui Financial	17,200,870	0.13
132,014	Sumitomo Mitsui Trust	3,011,882	0.02
59,095	Sumitomo Realty & Development	1,734,350	0.01
26,066	Suntory Beverage & Food	924,771	0.01
309,180	Suzuki Motor	3,557,703	0.03
100,485	Systemex	1,618,529	0.01
103,803	T&D	1,812,326	0.01
35,729	Taisei	1,321,791	0.01
326,900	Takeda Pharmaceutical	8,478,346	0.06
79,735	TDK	4,889,878	0.04
267,612	Terumo	4,413,618	0.03
38,200	TIS	740,443	0.01
21,925	Toho Tokyo	641,149	–
387,118	Tokio Marine	14,451,346	0.11
96,498	Tokyo Electron	20,936,095	0.16
69,836	Tokyo Gas	1,499,959	0.01
93,740	Tokyu	1,032,620	0.01
51,912	Toppan	1,430,597	0.01
282,917	Toray Industries	1,339,309	0.01
26,645	TOTO	629,104	–
30,466	Toyota Industries	2,569,136	0.02
2,195,200	Toyota Motor	44,897,476	0.34
132,687	Toyota Tsusho	2,583,462	0.02
26,645	Trend Micro	1,081,801	0.01
85,336	Unicharm	2,741,086	0.02
87,774	West Japan Railway	1,634,236	0.01
52,450	Yakult Honsha	937,911	0.01
165,036	Yamaha Motor	1,527,655	0.01
59,132	Yamato	650,099	–
47,849	Yaskawa Electric	1,718,412	0.01
42,549	Yokogawa Electric	1,028,942	0.01
19,700	Zensho	753,170	0.01
25,529	ZOZO	639,257	–
	<b>Total Japan</b>	<b>748,825,309</b>	<b>5.69</b>
<b>Jordan: 0.00% (31 Dec 2023: 0.01%)</b>			
31,335	Hikma Pharmaceuticals	749,036	–
	<b>Total Jordan</b>	<b>749,036</b>	<b>–</b>
<b>Luxembourg: 0.03% (31 Dec 2023: 0.03%)</b>			
102,401	ArcelorMittal	2,345,321	0.02
27,262	Eurofins Scientific	1,360,100	0.01
	<b>Total Luxembourg</b>	<b>3,705,421</b>	<b>0.03</b>
<b>Macau: 0.02% (31 Dec 2023: 0.01%)</b>			
442,214	Galaxy Entertainment	2,061,709	0.01
490,839	Sands China	1,023,498	0.01
	<b>Total Macau</b>	<b>3,085,207</b>	<b>0.02</b>
<b>Netherlands: 1.25% (31 Dec 2023: 1.66%)</b>			
88,169	ABN AMRO Bank	1,450,500	0.01
4,349	Adyen	5,188,671	0.04
305,164	Aegon	1,886,479	0.01
33,958	Akzo Nobel	2,066,479	0.02

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<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Netherlands: 1.25% (31 Dec 2023: 1.66%) (continued)</b>			
11,675	Argenx	5,112,682	0.04
9,958	ASM International	7,596,676	0.06
82,260	ASML	85,005,952	0.65
30,148	ASR Nederland	1,438,168	0.01
16,003	BE Semiconductor Industries	2,678,162	0.02
18,289	Euronext	1,695,507	0.01
17,987	EXOR	1,883,418	0.01
60,749	Heineken	5,879,229	0.05
25,921	Heineken Holdings	2,046,058	0.02
11,509	IMCD	1,594,886	0.01
675,968	ING Groep	11,563,970	0.09
24,833	JDE Peet's	495,035	–
193,184	Koninklijke Ahold Delhaize	5,712,370	0.04
905,979	Koninklijke KPN	3,476,119	0.03
60,266	NN	2,806,439	0.02
20,013	OCI	488,821	–
22,963	Randstad	1,041,767	0.01
164,918	Universal Music	4,910,139	0.04
50,803	Wolters Kluwer	8,428,569	0.06
	<b>Total Netherlands</b>	<b>164,446,096</b>	<b>1.25</b>
<b>New Zealand: 0.06% (31 Dec 2023: 0.05%)</b>			
262,211	Auckland International Airport	1,219,108	0.01
117,901	Fisher & Paykel Healthcare	2,161,037	0.01
126,001	Mercury	504,052	–
234,432	Meridian Energy	898,534	0.01
370,081	Spark New Zealand	938,117	0.01
29,221	Xero	2,661,879	0.02
	<b>Total New Zealand</b>	<b>8,382,727</b>	<b>0.06</b>
<b>Norway: 0.14% (31 Dec 2023: 0.18%)</b>			
61,015	Aker BP	1,559,829	0.01
181,222	DNB Bank	3,569,125	0.03
178,224	Equinor	5,087,690	0.04
38,298	Gjensidige Forsikring	686,289	0.01
100,766	Mowi	1,681,720	0.01
305,912	Norsk Hydro	1,910,603	0.01
153,532	Orkla	1,250,895	0.01
17,153	SalMar	905,376	0.01
116,980	Telenor	1,337,071	0.01
	<b>Total Norway</b>	<b>17,988,598</b>	<b>0.14</b>
<b>People's Republic of China: 0.22% (31 Dec 2023: 0.11%)</b>			
729,288	BOC Hong Kong	2,246,507	0.02
52,493	NXP Semiconductors	14,125,341	0.11
300,568	Prosus	10,714,169	0.08
246,000	SITC International	667,982	–
229,000	Wharf	643,819	–
471,179	Wilmar International	1,077,775	0.01
	<b>Total People's Republic of China</b>	<b>29,475,593</b>	<b>0.22</b>
<b>Poland: 0.01% (31 Dec 2023: 0.00%)</b>			
43,664	InPost	770,277	0.01
	<b>Total Poland</b>	<b>770,277</b>	<b>0.01</b>

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Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Portugal: 0.04% (31 Dec 2023: 0.05%)</b>			
27,165	Banco Espirito Santo*	–	–
632,775	EDP-Energias de Portugal	2,372,940	0.02
100,197	Galp Energia	2,117,655	0.01
56,336	Jeronimo Martins	1,101,900	0.01
	<b>Total Portugal</b>	<u>5,592,495</u>	<u>0.04</u>
<b>Republic of South Korea: 0.01% (31 Dec 2023: 0.00%)</b>			
32,611	Delivery Hero	774,161	0.01
	<b>Total Republic of South Korea</b>	<u>774,161</u>	<u>0.01</u>
<b>Singapore: 0.38% (31 Dec 2023: 0.37%)</b>			
792,602	CapitaLand Ascendas REIT	1,497,186	0.01
1,129,140	CapitaLand Integrated Commercial Trust REIT	1,649,657	0.01
512,102	CapitaLand Investment	1,005,122	0.01
398,532	DBS	10,524,597	0.08
1,271,009	Genting Singapore	811,233	0.01
516,131	Grab	1,832,265	0.01
293,331	Keppel	1,400,370	0.01
10,338	Mapletree Logistics Trust REIT	9,840	–
681,686	Oversea-Chinese Banking Corporation	7,258,240	0.06
76,246	Sea ADR	5,445,489	0.04
189,300	Sembcorp Industries	671,856	–
341,700	Singapore Airlines	1,739,701	0.01
172,670	Singapore Exchange	1,207,830	0.01
1,739,455	Singapore Telecommunications	3,529,608	0.03
141,926	STMicroelectronics	5,607,505	0.04
264,098	United Overseas Bank	6,105,287	0.05
	<b>Total Singapore</b>	<u>50,295,786</u>	<u>0.38</u>
<b>South Africa: 0.06% (31 Dec 2023: 0.05%)</b>			
262,360	Anglo American	8,297,866	0.06
	<b>Total South Africa</b>	<u>8,297,866</u>	<u>0.06</u>
<b>Spain: 0.66% (31 Dec 2023: 0.72%)</b>			
4,613	Acciona	545,321	–
39,909	ACS Actividades de Construccion y Servicios	1,722,875	0.01
14,823	Aena	2,986,672	0.02
94,653	Amadeus IT	6,303,752	0.05
1,188,987	Banco Bilbao Vizcaya Argentaria	11,917,224	0.09
1,123,773	Banco de Sabadell	2,168,529	0.02
3,214,452	Banco Santander	14,918,958	0.11
788,779	CaixaBank	4,178,683	0.03
113,020	Cellnex Telecom	3,678,693	0.03
60,252	EDP Renovaveis	842,705	0.01
61,137	Endesa	1,148,956	0.01
55,252	Grifols	465,440	–
1,195,070	Iberdrola	15,517,090	0.12
223,441	Inditex	11,101,964	0.09
91,509	Redeia	1,600,580	0.01
239,153	Repsol	3,776,761	0.03
955,041	Telefonica	4,053,318	0.03
	<b>Total Spain</b>	<u>86,927,521</u>	<u>0.66</u>
<b>Sweden: 0.82% (31 Dec 2023: 0.88%)</b>			
57,236	Alfa Laval	2,508,284	0.02
211,759	Assa Abloy	5,990,727	0.04

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<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Sweden: 0.82% (31 Dec 2023: 0.88%) (continued)</b>			
551,923	Atlas Copco Class A	10,381,585	0.08
315,823	Atlas Copco Class B	5,104,068	0.04
96,455	Beijer Ref	1,489,150	0.01
62,202	Boliden	1,991,719	0.01
129,508	Epiroc Class A	2,586,442	0.02
76,675	Epiroc Class B	1,403,148	0.01
71,887	EQT	2,126,023	0.02
120,731	Essity	3,094,030	0.02
36,584	Evolution	3,813,784	0.03
128,254	FastighetsBalder	879,474	0.01
44,683	Getinge	759,681	0.01
131,329	Hennes & Mauritz	2,079,026	0.02
418,341	Hexagon	4,726,492	0.04
17,526	Holmen	690,435	–
77,814	Husqvarna	624,117	–
25,353	Industrivarden Class A	863,278	0.01
28,991	Industrivarden Class C	978,941	0.01
51,884	Indutrade	1,330,635	0.01
28,839	Investment Latour	779,374	0.01
362,768	Investor	9,940,820	0.07
48,949	Lifco	1,345,032	0.01
14,806	Lundbergforetagen	732,597	–
321,074	Nibe Industrier	1,362,492	0.01
37,693	Sagax	965,264	0.01
212,664	Sandvik	4,265,248	0.03
102,721	Securitas	1,020,401	0.01
317,942	Skandinaviska Enskilda Banken	4,698,488	0.04
70,175	Skanska	1,264,319	0.01
64,845	SKF	1,302,999	0.01
118,084	Svenska Cellulosa	1,745,581	0.01
282,756	Svenska Handelsbanken	2,695,343	0.02
180,346	Swedbank	3,714,138	0.03
36,834	Swedish Orphan Biovitrum	986,395	0.01
108,701	Tele2	1,095,201	0.01
618,456	Telefonaktiebolaget LM Ericsson	3,842,647	0.03
479,902	Telia	1,288,324	0.01
45,862	Trelleborg	1,785,943	0.01
113,196	Volvo Car	350,431	–
44,012	Volvo Class A	1,148,696	0.01
336,445	Volvo Class B	8,612,702	0.06
	<b>Total Sweden</b>	<b>108,363,474</b>	<b>0.82</b>
<b>Switzerland: 1.65% (31 Dec 2023: 2.88%)</b>			
331,127	ABB	18,395,126	0.14
33,489	Adecco	1,111,331	0.01
100,661	Alcon	8,986,229	0.07
6,691	Bachem	613,925	–
9,106	Baloise	1,603,126	0.01
5,750	Banque Cantonale Vaudoise	610,130	–
726	Barry Callebaut	1,182,800	0.01
3,966	BKW	632,459	0.01
108,911	Cie Financiere Richemont	16,998,406	0.13
40,629	Clariant	639,321	0.01
37,902	DSM-Firmenich	4,289,627	0.03
1,339	EMS-Chemie	1,097,455	0.01
6,609	Geberit	3,903,914	0.03



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<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Switzerland: 1.65% (31 Dec 2023: 2.88%) (continued)</b>			
1,908	Givaudan	9,045,270	0.07
8,379	Helvetia	1,132,927	0.01
43,963	Julius Baer	2,455,979	0.02
9,395	Kuehne + Nagel International	2,701,611	0.02
22	Lindt & Spruengli	2,541,286	0.02
192	Lindt & Spruengli Pref	2,241,353	0.02
34,220	Logitech International	3,310,041	0.03
15,315	Lonza	8,357,975	0.06
409,005	Novartis	43,772,547	0.33
4,658	Partners	5,981,896	0.05
87,248	Sandoz	3,159,415	0.02
8,183	Schindler (PTG Cert)	2,056,222	0.02
4,495	Schindler (Regd)	1,120,499	0.01
29,411	SGS	2,618,384	0.02
64,191	SIG	1,175,097	0.01
30,770	Sika	8,807,082	0.07
10,112	Sonova	3,123,850	0.02
23,375	Straumann	2,895,212	0.02
5,634	Swatch	1,153,948	0.01
11,722	Swatch (Regd)	478,742	–
5,891	Swiss Life	4,330,731	0.03
15,244	Swiss Prime Site	1,445,347	0.01
5,517	Swisscom	3,103,543	0.02
12,624	Temenos	871,008	0.01
676,598	UBS	19,915,443	0.15
5,588	VAT	3,167,736	0.02
29,702	Zurich Insurance	15,835,998	0.12
	<b>Total Switzerland</b>	<b>216,862,991</b>	<b>1.65</b>
<b>United Kingdom: 2.47% (31 Dec 2023: 3.26%)</b>			
202,895	3i	7,863,664	0.06
51,447	Admiral	1,700,643	0.01
88,809	Ashtead	5,929,756	0.04
68,303	Associated British Foods	2,136,097	0.02
320,481	AstraZeneca	50,056,635	0.38
203,181	Auto Trader	2,057,811	0.02
550,338	Aviva	3,315,622	0.03
3,116,864	Barclays Bank	8,230,719	0.06
195,781	Barratt Developments	1,168,633	0.01
20,818	Berkeley	1,207,380	0.01
1,247,017	BT	2,212,413	0.02
68,059	Bunzl	2,589,605	0.02
75,872	Burberry	841,896	0.01
1,095,670	Centrica	1,868,414	0.01
536,741	CK Hutchison	2,571,165	0.02
42,017	Coca-Cola Europacific Partners	3,061,779	0.02
355,038	Compass	9,694,157	0.07
27,797	Croda International	1,387,256	0.01
20,401	DCC	1,428,705	0.01
452,744	Diageo	14,247,750	0.11
129,246	Entain	1,029,293	0.01
35,473	Flutter Entertainment	6,486,312	0.05
74,037	Halma	2,532,550	0.02
64,884	Hargreaves Lansdown	928,465	0.01
3,899,174	HSBC	33,709,063	0.26
285,148	Informa	3,084,779	0.02

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>United Kingdom: 2.47% (31 Dec 2023: 3.26%) (continued)</b>			
34,027	InterContinental Hotels	3,581,307	0.03
33,373	Intertek	2,022,436	0.02
363,654	J Sainsbury	1,172,222	0.01
555,918	JD Sports Fashion	839,770	0.01
416,957	Kingfisher	1,311,364	0.01
143,372	Land Securities REIT	1,122,760	0.01
1,277,205	Legal & General	3,664,949	0.03
12,860,864	Lloyds Banking	8,899,311	0.07
94,027	London Stock Exchange	11,172,797	0.08
477,572	M&G	1,231,546	0.01
986,461	National Grid	11,005,893	0.08
1,367,083	NatWest	5,388,309	0.04
24,607	Next	2,810,712	0.02
135,006	Pearson	1,690,910	0.01
60,111	Persimmon	1,027,335	0.01
151,624	Phoenix	999,548	0.01
147,429	Reckitt Benckiser	7,980,150	0.06
7,151	RELX	329,249	—
374,628	RELX - London	17,233,114	0.13
542,160	Rentokil Initial	3,160,809	0.02
208,773	Sage	2,872,660	0.02
176,014	Schroders	809,452	0.01
277,979	Segro REIT	3,156,214	0.02
50,503	Severn Trent	1,519,412	0.01
176,585	Smith & Nephew	2,188,906	0.02
72,834	Smiths	1,569,784	0.01
14,896	Spirax	1,596,787	0.01
225,758	SSE	5,106,888	0.04
451,831	Standard Chartered	4,089,503	0.03
661,734	Taylor Wimpey	1,189,082	0.01
1,428,585	Tesco	5,525,976	0.04
509,248	Unilever	27,970,522	0.21
134,880	United Utilities	1,675,351	0.01
4,531,575	Vodafone	3,996,107	0.03
42,320	Whitbread	1,591,527	0.01
133,089	Wise	1,146,541	0.01
216,079	WPP	1,978,666	0.01
	<b>Total United Kingdom</b>	<b>325,968,431</b>	<b>2.47</b>
<b>United States: 74.15% (31 Dec 2023: 69.56%)</b>			
113,228	3M	11,570,769	0.09
24,997	A.O. Smith	2,044,255	0.02
359,791	Abbott Laboratories	37,385,883	0.28
363,726	AbbVie	62,386,284	0.47
8,905	Abiomed	—	—
129,769	Accenture	39,373,212	0.30
92,592	Adobe Systems	51,438,560	0.39
333,395	Advanced Micro Devices	54,080,003	0.41
27,541	AECOM	2,427,464	0.02
161,615	AES	2,839,576	0.02
114,179	Aflac	10,197,326	0.08
58,852	Agilent Technologies	7,628,985	0.06
45,496	Air Products & Chemicals	11,740,243	0.09
92,900	Airbnb	14,086,427	0.11
30,446	Akamai Technologies	2,742,576	0.02
22,829	Albemarle	2,180,626	0.02

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>United States: 74.15% (31 Dec 2023: 69.56%) (continued)</b>			
71,322	Albertsons	1,408,610	0.01
33,237	Alexandria REIT	3,887,732	0.03
15,343	Align Technology	3,704,260	0.03
17,533	Allegion	2,071,524	0.02
49,243	Alliant Energy	2,506,469	0.02
53,899	Allstate	8,605,514	0.07
55,946	Ally Financial	2,219,378	0.02
27,401	Alnylam Pharmaceuticals	6,658,443	0.05
1,211,650	Alphabet Class A	220,702,048	1.68
1,048,131	Alphabet Class C	192,248,188	1.46
1,924,519	Amazon.com	371,913,297	2.82
105,782	American Electric Power	9,281,313	0.07
118,406	American Express	27,416,909	0.21
13,961	American Financial	1,717,482	0.01
67,240	American Homes 4 Rent REIT	2,498,638	0.02
142,122	American International	10,551,137	0.08
97,785	American Tower REIT	19,007,448	0.14
38,620	American Water Works	4,988,159	0.04
20,815	Ameriprise Financial	8,891,960	0.07
46,397	AMETEK	7,734,844	0.06
109,730	Amgen	34,285,138	0.26
242,764	Amphenol	16,355,011	0.12
101,511	Analog Devices	23,170,901	0.18
99,237	Annaly Capital Management REIT	1,891,457	0.01
17,529	ANSYS	5,635,573	0.04
40,886	Aon	12,003,312	0.09
76,009	APA	2,237,705	0.02
81,937	Apollo Global Management	9,674,302	0.07
3,015,474	Apple	635,119,134	4.82
169,570	Applied Materials	40,016,824	0.30
38,653	AppLovin	3,216,703	0.02
55,925	Aptiv	3,938,239	0.03
74,859	Arch Capital	7,552,525	0.06
107,004	Archer-Daniels-Midland	6,468,392	0.05
37,468	Ares Management	4,993,735	0.04
53,687	Arista Networks	18,816,220	0.14
44,162	Arthur J Gallagher	11,451,648	0.09
6,147	Aspen Technology	1,220,979	0.01
10,196	Assurant	1,695,085	0.01
1,457,148	AT&T	27,846,098	0.21
31,018	Atlassian	5,486,464	0.04
29,432	Atmos Energy	3,433,243	0.03
44,020	Autodesk	10,892,749	0.08
84,147	Automatic Data Processing	20,085,047	0.15
3,543	AutoZone	10,501,806	0.08
28,815	AvalonBay Communities REIT	5,961,535	0.05
140,662	Avantor	2,982,034	0.02
17,404	Avery Dennison	3,805,385	0.03
14,114	Axon Enterprise	4,152,903	0.03
203,075	Baker Hughes	7,142,148	0.05
63,146	Ball	3,790,023	0.03
1,468,074	Bank of America	58,385,303	0.44
156,365	Bank of New York Mellon	9,364,700	0.07
45,464	Bath & Body Works	1,775,369	0.01
104,418	Baxter International	3,492,782	0.03
58,851	Becton Dickinson	13,754,067	0.10

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>United States: 74.15% (31 Dec 2023: 69.56%) (continued)</b>			
29,962	Bentley Systems	1,478,924	0.01
269,088	Berkshire Hathaway	109,464,998	0.83
40,863	Best Buy	3,444,342	0.03
29,243	Biogen	6,779,112	0.05
38,700	BioMarin Pharmaceutical	3,186,171	0.02
4,353	Bio-Rad Laboratories	1,188,848	0.01
34,773	Bio-Techne	2,491,485	0.02
30,335	BlackRock	23,883,352	0.18
148,943	Blackstone	18,439,143	0.14
99,278	Block	6,402,438	0.05
15,430	Block ADR	991,025	0.01
7,072	Booking	28,015,728	0.21
31,033	Boston Properties REIT	1,910,391	0.01
299,052	Boston Scientific	23,029,995	0.17
3,508,427	BP	21,075,134	0.16
419,059	Bristol-Myers Squibb	17,403,520	0.13
90,613	Broadcom	145,481,890	1.10
23,771	Broadridge Financial Solutions	4,682,887	0.04
26,081	Brookfield Renewable	738,773	0.01
49,932	Brown & Brown	4,464,420	0.03
34,987	Brown-Forman	1,511,089	0.01
7,233	BRP	463,312	–
24,805	Builders FirstSource	3,433,260	0.03
30,702	Bunge Global	3,278,053	0.02
13,176	Burlington Stores	3,162,240	0.02
55,099	Cadence Design Systems	16,956,717	0.13
42,706	Caesars Entertainment	1,697,136	0.01
21,969	Camden Property Trust REIT	2,397,038	0.02
43,981	Campbell Soup	1,987,501	0.02
77,831	Capital One Financial	10,775,702	0.08
51,197	Cardinal Health	5,033,689	0.04
10,226	Carlisle Cos	4,143,677	0.03
55,293	Carlyle	2,220,014	0.02
33,694	CarMax	2,471,118	0.02
205,080	Carnival	3,839,098	0.03
165,933	Carrier Global	10,467,054	0.08
40,946	Catalent	2,302,394	0.02
103,092	Caterpillar	34,339,945	0.26
20,934	CBOE Global Markets	3,560,036	0.03
63,279	CBRE	5,638,792	0.04
27,132	CDW	6,073,227	0.05
28,900	Celsius	1,649,901	0.01
37,437	Cencora	8,434,556	0.06
109,514	Centene	7,260,778	0.06
31,374	Ceridian HCM	1,556,150	0.01
40,612	CF Industries	3,010,161	0.02
23,654	CH Robinson Worldwide	2,084,390	0.02
11,170	Charles River Laboratories International	2,307,499	0.02
307,216	Charles Schwab	22,638,747	0.17
19,559	Charter Communications	5,847,359	0.04
49,316	Cheniere Energy	8,621,916	0.07
361,994	Chevron	56,623,101	0.43
283,200	Chipotle Mexican Grill	17,742,480	0.13
83,432	Chubb	21,281,835	0.16
50,119	Church & Dwight	5,196,338	0.04
58,956	Cigna	19,489,085	0.15

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>United States: 74.15% (31 Dec 2023: 69.56%) (continued)</b>			
32,403	Cincinnati Financial	3,826,794	0.03
18,596	Cintas	13,022,035	0.10
826,366	Cisco Systems	39,260,649	0.30
398,589	Citigroup	25,294,458	0.19
99,013	Citizens Financial	3,567,438	0.03
99,615	Cleveland-Cliffs	1,533,075	0.01
25,512	Clorox	3,481,623	0.03
63,126	Cloudflare	5,228,727	0.04
72,990	CME	14,349,834	0.11
62,734	CMS Energy	3,734,555	0.03
193,424	CNH Industrial	1,959,385	0.01
837,448	Coca-Cola	53,303,565	0.40
100,201	Cognizant Technology Solutions	6,813,668	0.05
38,531	Coinbase Global	8,562,744	0.06
158,739	Colgate-Palmolive	15,404,033	0.12
820,662	Comcast	32,137,124	0.24
95,786	Conagra Brands	2,722,238	0.02
36,788	Confluent	1,086,350	0.01
243,060	ConocoPhillips	27,801,203	0.21
69,709	Consolidated Edison	6,233,379	0.05
33,089	Constellation Brands	8,513,138	0.06
64,724	Constellation Energy	12,962,275	0.10
40,536	Cooper	3,538,793	0.03
177,495	Copart	9,613,129	0.07
41,649	Corebridge Financial	1,212,819	0.01
164,718	Corning	6,399,294	0.05
14,431	Corpay	3,844,563	0.03
142,296	Corteva	7,675,446	0.06
84,215	CoStar	6,243,700	0.05
91,256	Costco Wholesale	77,566,687	0.59
159,852	Coterra Energy	4,263,253	0.03
141,088	CRH	10,578,778	0.08
47,866	CrowdStrike	18,341,773	0.14
24,890	Crown	1,851,567	0.01
88,488	Crown Castle REIT	8,645,278	0.07
99,327	CSL	19,582,914	0.15
401,636	CSX	13,434,724	0.10
28,629	Cummins	7,928,229	0.06
260,185	CVS Health	15,366,526	0.12
8,619	CyberArk Software	2,356,607	0.02
145,516	Danaher	36,357,173	0.28
23,285	Darden Restaurants	3,523,486	0.03
55,872	Datadog	7,246,040	0.05
10,816	DaVita	1,498,773	0.01
5,346	Deckers Outdoor	5,174,661	0.04
54,314	Deere	20,293,340	0.15
54,962	Dell Technologies	7,579,809	0.06
35,960	Delta Air Lines	1,705,942	0.01
79,278	DexCom	8,988,540	0.07
35,281	Diamondback Energy	7,062,903	0.05
11,486	Dick's Sporting Goods	2,467,767	0.02
62,523	Digital Realty Trust REIT	9,506,622	0.07
50,431	Discover Financial Services	6,596,879	0.05
41,528	DocuSign	2,221,748	0.02
43,839	Dollar General	5,796,831	0.04
42,294	Dollar Tree	4,515,730	0.03

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>United States: 74.15% (31 Dec 2023: 69.56%) (continued)</b>			
174,980	Dominion Energy	8,574,020	0.07
7,364	Domino's Pizza	3,802,254	0.03
59,270	DoorDash	6,447,391	0.05
28,452	Dover	5,134,163	0.04
141,344	Dow	7,498,299	0.06
61,162	DR Horton	8,619,561	0.07
83,248	DraftKings	3,177,576	0.02
156,192	Duke Energy	15,655,124	0.12
89,336	DuPont de Nemours	7,190,655	0.05
57,655	Dynatrace	2,579,485	0.02
83,302	Eaton	26,119,342	0.20
104,720	eBay	5,625,558	0.04
52,415	Ecolab	12,474,770	0.09
77,731	Edison International	5,581,863	0.04
124,259	Edwards Lifesciences	11,477,804	0.09
53,020	Electronic Arts	7,387,277	0.06
47,866	Elevance Health	25,936,671	0.20
166,192	Eli Lilly and Company	150,466,913	1.14
10,514	EMCOR	3,838,451	0.03
116,093	Emerson Electric	12,788,805	0.10
26,474	Enphase Energy	2,639,723	0.02
30,005	Entegris	4,062,677	0.03
118,033	EOG Resources	14,856,814	0.11
11,488	EPAM Systems	2,161,008	0.02
84,305	EQT Corp	3,117,599	0.02
25,690	Equifax	6,228,797	0.05
19,923	Equinix REIT	15,073,742	0.11
72,784	Equitable	2,973,954	0.02
34,305	Equity LifeStyle Properties REIT	2,234,285	0.02
72,583	Equity Residential REIT	5,032,905	0.04
5,293	Erie Indemnity	1,918,183	0.01
49,852	Essential Utilities	1,860,975	0.01
12,787	Essex Property Trust REIT	3,480,621	0.03
48,771	Estee Lauder Companies	5,189,234	0.04
25,302	Etsy	1,492,312	0.01
9,192	Everest	3,502,336	0.03
73,341	Eversource Energy	4,159,168	0.03
37,281	Exact Sciences	1,575,122	0.01
199,633	Exelon	6,909,298	0.05
28,178	Expedia	3,550,146	0.03
30,417	Expeditors International of Washington	3,795,737	0.03
189,155	Experian	8,813,626	0.07
44,361	Extra Space Storage REIT	6,894,143	0.05
921,199	Exxon Mobil	106,048,429	0.81
12,894	F5	2,220,734	0.02
7,536	FactSet Research Systems	3,076,723	0.02
5,018	Fair Isaac	7,470,096	0.06
115,175	Fastenal	7,237,597	0.05
48,271	FedEx	14,473,577	0.11
41,177	Ferguson	7,973,926	0.06
104,808	Ferrovial	4,073,012	0.03
55,270	Fidelity National Financial	2,731,443	0.02
122,451	Fidelity National Information Services	9,227,907	0.07
138,085	Fifth Third Bancorp	5,038,722	0.04
2,124	First Citizens BancShares	3,575,988	0.03
20,523	First Solar	4,627,116	0.04

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>United States: 74.15% (31 Dec 2023: 69.56%) (continued)</b>			
122,828	Fiserv	18,306,285	0.14
807,679	Ford Motor	10,128,295	0.08
134,730	Fortinet	8,120,177	0.06
71,824	Fortive	5,322,158	0.04
25,138	Fortune Brands Innovations	1,632,462	0.01
49,997	Fox Class A	1,718,397	0.01
26,578	Fox Class B	851,028	0.01
60,101	Franklin Resources	1,343,257	0.01
290,707	Freeport-McMoRan	14,128,360	0.11
58,237	Gaming and Leisure Properties REIT	2,632,895	0.02
32,047	Garmin	5,221,097	0.04
15,639	Gartner	7,022,849	0.05
90,598	GE HealthCare Technologies	7,059,396	0.05
56,301	GE Vernova	9,656,185	0.07
123,551	Gen Digital	3,086,304	0.02
116,094	General Mills	7,344,106	0.06
244,502	General Motors	11,359,563	0.09
29,055	Genuine Parts	4,018,888	0.03
42,180	GFL Environmental	1,642,380	0.01
261,588	Gilead Sciences	17,947,553	0.14
52,058	Global Payments	5,034,009	0.04
26,799	GoDaddy	3,744,088	0.03
66,241	Goldman Sachs	29,962,129	0.23
33,227	Graco	2,634,237	0.02
–	GRAIL	5	–
845,841	GSK	16,353,837	0.12
1,411,548	Haleon	5,756,274	0.04
180,961	Halliburton	6,112,863	0.05
61,684	Hartford Financial Services	6,201,709	0.05
40,900	HCA Healthcare	13,140,352	0.10
138,092	Healthpeak Properties REIT	2,706,603	0.02
8,901	HEICO	1,990,353	0.02
14,681	HEICO - New York	2,606,171	0.02
26,810	Henry Schein	1,718,521	0.01
30,046	Hershey	5,523,356	0.04
55,481	Hess	8,184,557	0.06
271,566	Hewlett Packard Enterprise	5,749,052	0.04
31,023	HF Sinclair	1,654,767	0.01
52,406	Hilton Worldwide	11,434,989	0.09
107,414	Holcim	9,517,363	0.07
48,820	Hologic	3,624,885	0.03
202,909	Home Depot	69,849,394	0.53
65,533	Hormel Foods	1,998,101	0.02
144,569	Host Hotels & Resorts REIT	2,599,351	0.02
80,102	Howmet Aerospace	6,218,318	0.05
209,633	HP	7,341,348	0.06
10,988	Hubbell	4,015,894	0.03
9,622	HubSpot	5,674,959	0.04
24,711	Humana	9,233,265	0.07
297,376	Huntington Bancshares	3,919,416	0.03
8,958	Hyatt Hotels	1,360,899	0.01
15,039	IDEX	3,025,847	0.02
17,199	IDEXX Laboratories	8,379,353	0.06
61,002	Illinois Tool Works	14,455,034	0.11
33,314	Illumina	3,477,315	0.03
27,807	Incyte	1,685,660	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>United States: 74.15% (31 Dec 2023: 69.56%) (continued)</b>			
83,962	Ingersoll-Rand	7,627,108	0.06
13,794	Insulet	2,783,629	0.02
880,266	Intel	27,261,838	0.21
115,992	Intercontinental Exchange	15,878,145	0.12
186,642	International Business Machines	32,279,734	0.25
52,247	International Flavors & Fragrances	4,974,437	0.04
66,356	International Paper	2,863,261	0.02
76,618	Interpublic	2,228,818	0.02
58,077	Intuit	38,168,785	0.29
73,182	Intuitive Surgical	32,555,013	0.25
125,444	Invitation Homes REIT	4,502,185	0.03
36,952	IQVIA	7,813,131	0.06
58,287	Iron Mountain REIT	5,223,681	0.04
26,721	Jabil	2,906,978	0.02
15,587	Jack Henry & Associates	2,587,754	0.02
91,749	James Hardie Industries	2,898,287	0.02
16,639	JB Hunt Transport Services	2,662,240	0.02
22,926	JM Smucker	2,499,851	0.02
497,244	Johnson & Johnson	72,677,183	0.55
140,221	Johnson Controls International	9,320,490	0.07
588,788	JPMorgan Chase & Co	119,088,261	0.90
63,998	Juniper Networks	2,333,367	0.02
53,629	Kellanova	3,093,321	0.02
395,255	Kenvue	7,185,736	0.05
222,876	Keurig Dr Pepper	7,444,058	0.06
183,299	KeyCorp	2,604,679	0.02
35,190	Keysight Technologies	4,812,233	0.04
69,507	Kimberly-Clark	9,605,867	0.07
130,205	Kimco Realty REIT	2,533,789	0.02
401,636	Kinder Morgan	7,980,507	0.06
129,744	KKR	13,654,259	0.10
27,850	KLA	22,962,603	0.17
35,725	Knight-Swift Transportation	1,783,392	0.01
190,224	Kraft Heinz	6,129,017	0.05
141,838	Kroger	7,081,971	0.05
17,555	Labcorp	3,572,618	0.03
26,868	Lam Research	28,610,390	0.22
29,712	Lamb Weston	2,498,185	0.02
74,956	Las Vegas Sands	3,316,803	0.03
27,585	Lattice Semiconductor	1,599,654	0.01
50,155	Lennar	7,516,730	0.06
6,643	Lennox International	3,553,872	0.03
38,598	Liberty Media-Liberty Formula One	2,772,880	0.02
99,132	Linde	43,500,113	0.33
33,803	Live Nation Entertainment	3,168,693	0.02
54,149	LKQ	2,252,057	0.02
39,995	Loews	2,989,226	0.02
117,327	Lowe's Cos	25,865,910	0.20
16,003	LPL Financial	4,469,638	0.03
23,797	Lululemon Athletica	7,108,164	0.05
52,337	LyondellBasell Industries	5,006,557	0.04
32,763	M&T Bank	4,959,008	0.04
13,098	Manhattan Associates	3,231,015	0.02
116,205	Marathon Oil	3,331,597	0.03
67,866	Marathon Petroleum	11,773,394	0.09
4,742	Marathon Petroleum Corp	822,642	0.01



**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>United States: 74.15% (31 Dec 2023: 69.56%) (continued)</b>			
2,757	Markel	4,344,095	0.03
7,326	MarketAxess	1,469,083	0.01
50,897	Marriott International	12,305,368	0.09
100,916	Marsh & McLennan	21,265,020	0.16
12,456	Martin Marietta Materials	6,748,661	0.05
176,249	Marvell Technology	12,319,805	0.09
45,660	Masco	3,044,152	0.02
171,978	Mastercard	75,869,814	0.58
55,133	Match	1,674,941	0.01
53,858	McCormick	3,820,687	0.03
147,459	McDonald's	37,578,452	0.29
26,994	McKesson	15,765,576	0.12
271,401	Medtronic	21,361,973	0.16
521,539	Merck & Co	64,566,528	0.49
450,544	Meta Platforms	227,173,296	1.72
129,598	MetLife	9,096,484	0.07
4,484	Mettler-Toledo International	6,266,794	0.05
41,925	MGM Resorts International	1,863,147	0.01
110,971	Microchip Technology	10,153,847	0.08
229,495	Micron Technology	30,185,477	0.23
1,451,007	Microsoft	648,527,579	4.92
3,288	MicroStrategy	4,529,154	0.03
23,382	Mid-America Apartment Communities REIT	3,334,507	0.03
65,546	Moderna	7,783,588	0.06
11,484	Molina Healthcare	3,414,193	0.03
36,939	Molson Coors Beverage	1,877,609	0.01
8,591	Monday.com	2,068,369	0.02
278,850	Mondelez International	18,247,944	0.14
14,368	MongoDB	3,591,425	0.03
9,615	Monolithic Power Systems	7,900,453	0.06
156,898	Monster Beverage	7,837,055	0.06
33,419	Moody's	14,067,060	0.11
250,923	Morgan Stanley	24,387,206	0.19
69,805	Mosaic	2,017,364	0.02
33,902	Motorola Solutions	13,087,867	0.10
81,219	Nasdaq	4,894,257	0.04
549,866	Nestle	56,124,760	0.43
42,940	NetApp	5,530,672	0.04
89,258	Netflix	60,238,439	0.46
19,037	Neurocrine Biosciences	2,620,824	0.02
169,970	Newmont	7,116,644	0.05
66,058	Newmont GDR	2,800,096	0.02
77,912	News	2,148,034	0.02
418,176	NextEra Energy	29,611,043	0.22
248,317	Nike	18,715,652	0.14
11,283	Nordson	2,616,979	0.02
46,253	Norfolk Southern	9,930,057	0.08
42,421	Northern Trust	3,562,516	0.03
47,105	NRG Energy	3,667,595	0.03
49,768	Nucor	7,867,325	0.06
5,138,919	NVIDIA	634,862,053	4.82
662	NVR	5,023,627	0.04
12,053	O'Reilly Automotive	12,728,691	0.10
135,897	Occidental Petroleum	8,565,588	0.06
31,842	Okta	2,980,730	0.02
39,590	Old Dominion Freight Line	6,991,594	0.05

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>United States: 74.15% (31 Dec 2023: 69.56%) (continued)</b>			
40,854	Omnicom	3,664,604	0.03
89,614	ON Semiconductor	6,143,040	0.05
118,170	ONEOK	9,636,763	0.07
340,926	Oracle	48,138,751	0.37
84,945	Otis Worldwide	8,176,806	0.06
51,009	Ovintiv	2,390,792	0.02
19,146	Owens Corning	3,326,043	0.03
106,729	PACCAR	10,986,683	0.08
18,052	Packaging Corporation of America	3,295,573	0.02
384,261	Palantir Technologies	9,733,331	0.07
67,070	Palo Alto Networks	22,737,401	0.17
96,653	Paramount Global	1,004,225	0.01
26,074	Parker Hannifin	13,188,490	0.10
65,058	Paychex	7,713,276	0.06
10,625	Paycom Software	1,519,800	0.01
8,938	Paylocity	1,178,475	0.01
208,138	PayPal	12,078,248	0.09
33,262	Pentair	2,550,198	0.02
284,472	PepsiCo	46,917,967	0.36
1,157,977	Pfizer	32,400,196	0.25
418,512	PG&E	7,307,220	0.06
89,439	Phillips 66	12,626,104	0.10
118,321	Pinterest	5,214,406	0.04
81,134	PNC Financial Services	12,614,714	0.10
7,849	Pool	2,412,233	0.02
47,536	PPG Industries	5,984,307	0.05
50,000	Principal Financial	3,922,500	0.03
484,811	Procter & Gamble	79,955,030	0.61
119,102	Progressive	24,738,676	0.19
189,189	Prologis REIT	21,247,817	0.16
74,699	Prudential Financial	8,753,976	0.07
24,779	PTC	4,501,601	0.03
100,064	Public Service Enterprise	7,374,717	0.06
32,720	Public Storage REIT	9,411,908	0.07
44,931	PulteGroup	4,946,903	0.04
66,677	Pure Storage	4,281,330	0.03
44,592	QIAGEN	1,842,361	0.01
21,022	Qorvo	2,439,393	0.02
230,936	QUALCOMM	45,997,832	0.35
31,520	Quanta Services	8,008,917	0.06
22,486	Quest Diagnostics	3,077,884	0.02
41,937	Raymond James Financial	5,183,833	0.04
181,506	Realty Income REIT	9,587,147	0.07
36,986	Regency Centers REIT	2,300,529	0.02
21,931	Regeneron Pharmaceuticals	23,050,139	0.17
194,797	Regions Financial	3,903,732	0.03
11,302	Reliance	3,227,851	0.02
10,676	Repligen	1,345,817	0.01
45,461	Republic Services	8,834,891	0.07
30,537	ResMed	5,845,393	0.04
26,413	Revvity	2,769,667	0.02
127,276	Rivian Automotive	1,708,044	0.01
122,883	Robinhood Markets	2,790,673	0.02
105,232	Roblox	3,915,683	0.03
6,266	Roche	1,909,226	0.01
145,717	Roche Holding	40,458,927	0.31

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>United States: 74.15% (31 Dec 2023: 69.56%) (continued)</b>			
23,835	Rockwell Automation	6,561,299	0.05
24,343	Roku	1,458,876	0.01
62,755	Rollins	3,061,816	0.02
21,841	Roper Technologies	12,310,898	0.09
67,956	Ross Stores	9,875,366	0.07
50,348	Royal Caribbean Cruises	8,026,982	0.06
78,105	Royalty Pharma	2,059,629	0.02
25,911	RPM International	2,790,096	0.02
65,829	S&P Global	29,359,734	0.22
200,015	Salesforce	51,423,857	0.39
36,164	Samsara	1,218,727	0.01
232,794	Sanofi	22,439,758	0.17
21,343	SBA Communications REIT	4,189,631	0.03
289,983	Schlumberger	13,681,398	0.10
113,821	Schneider Electric	27,361,832	0.21
39,017	Seagate Technology	4,029,286	0.03
23,902	SEI Investments	1,546,220	0.01
129,554	Semptra	9,853,877	0.07
42,090	ServiceNow	33,110,940	0.25
1,309,013	Shell	46,894,863	0.36
49,293	Sherwin-Williams	14,710,510	0.11
67,117	Simon Property REIT	10,188,361	0.08
33,763	Skyworks Solutions	3,598,461	0.03
210,417	Snap	3,495,026	0.03
10,291	Snap-on	2,689,964	0.02
63,594	Snowflake	8,590,913	0.07
27,722	Solventum	1,465,939	0.01
28,053	Southwest Airlines	802,596	0.01
47,534	SS&C Technologies	2,978,956	0.02
32,932	Stanley Black & Decker	2,630,937	0.02
233,085	Starbucks	18,145,667	0.14
65,153	State Street	4,821,322	0.04
30,382	Steel Dynamics	3,934,469	0.03
454,532	Stellantis	8,997,562	0.07
20,540	STERIS	4,509,352	0.03
69,762	Stryker	23,736,520	0.18
24,077	Sun Communities REIT	2,897,426	0.02
11,231	Super Micro Computer	9,202,120	0.07
61,859	Swiss Re	7,675,583	0.06
87,304	Synchrony Financial	4,119,876	0.03
31,827	Synopsys	18,938,975	0.14
104,700	Sysco	7,474,533	0.06
46,559	T Rowe Price	5,368,718	0.04
32,023	Take-Two Interactive Software	4,979,256	0.04
44,277	Targa Resources	5,701,992	0.04
93,599	Target	13,856,396	0.11
63,126	TE Connectivity	9,496,044	0.07
9,477	Teleflex	1,993,297	0.02
90,648	Tenaris	1,394,131	0.01
30,731	Teradyne	4,557,100	0.03
591,004	Tesla	116,947,872	0.89
185,616	Texas Instruments	36,107,880	0.27
78,573	Thermo Fisher Scientific	43,450,869	0.33
232,524	TJX	25,600,892	0.19
111,133	T-Mobile US	19,579,412	0.15
75,743	Toast	1,951,897	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>United States: 74.15% (31 Dec 2023: 69.56%) (continued)</b>			
21,180	Toro	1,980,542	0.01
22,377	Tractor Supply	6,041,790	0.05
92,429	Trade Desk	9,027,540	0.07
22,036	Tradeweb Markets	2,335,816	0.02
46,212	Trane Technologies	15,200,513	0.12
11,730	TransDigm	14,986,365	0.11
39,577	TransUnion	2,935,030	0.02
46,890	Travelers Cos	9,534,613	0.07
54,260	Trimble	3,034,219	0.02
273,370	Truist Financial	10,620,425	0.08
35,929	Twilio	2,041,126	0.02
8,568	Tyler Technologies	4,307,819	0.03
57,777	Tyson Foods	3,301,378	0.03
386,995	Uber Technologies	28,126,797	0.21
65,790	UDR REIT	2,707,258	0.02
19,572	U-Haul	1,174,711	0.01
76,556	UiPath	970,730	0.01
9,753	Ulta Beauty	3,763,390	0.03
125,178	Union Pacific	28,322,774	0.21
147,693	United Parcel Service	20,211,787	0.15
13,814	United Rentals	8,933,928	0.07
10,030	United Therapeutics	3,195,056	0.02
190,113	UnitedHealth	96,816,946	0.74
47,291	Unity Software	768,952	0.01
317,064	US Bancorp	12,587,441	0.10
69,786	Valero Energy	10,939,653	0.08
31,885	Veeva Systems	5,835,274	0.04
84,146	Ventas REIT	4,313,324	0.03
48,790	Veralto	4,657,981	0.04
17,865	VeriSign	3,176,397	0.02
29,216	Verisk Analytics	7,875,173	0.06
857,418	Verizon Communications	35,359,918	0.27
52,644	Vertex Pharmaceuticals	24,675,296	0.19
75,651	Vertiv	6,549,107	0.05
244,917	Viatis	2,603,468	0.02
217,464	VICI Properties REIT	6,228,169	0.05
325,374	Visa	85,400,914	0.65
70,919	Vistra	6,097,616	0.05
26,729	Vulcan Materials	6,646,968	0.05
148,190	Walgreens Boots Alliance	1,792,358	0.01
915,423	Walmart	61,983,291	0.47
375,896	Walt Disney	37,322,714	0.28
464,986	Warner Bros Discovery	3,459,496	0.03
125	Waste Connections CAD	21,927	–
53,079	Waste Connections USD	9,307,933	0.07
83,212	Waste Management	17,752,448	0.13
11,730	Waters	3,403,108	0.03
6,583	Watsco	3,049,509	0.02
729,159	Wells Fargo	43,304,753	0.33
119,107	Welltower REIT	12,416,905	0.09
14,981	West Pharmaceutical Services	4,934,592	0.04
66,210	Western Digital	5,016,732	0.04
36,656	Westinghouse Air Brake Technologies	5,793,481	0.04
7,301	Westlake	1,057,331	0.01
51,454	WestRock	2,586,078	0.02
148,565	Weyerhaeuser REIT	4,217,760	0.03

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing:</b>			
<b>99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.37% (31 Dec 2023: 99.34%) (continued)</b>			
<b>United States: 74.15% (31 Dec 2023: 69.56%) (continued)</b>			
250,097	Williams Cos	10,629,122	0.08
12,179	Williams-Sonoma	3,438,984	0.03
21,595	Willis Towers Watson	5,660,913	0.04
42,826	Workday	9,574,181	0.07
46,461	WP Carey REIT	2,557,678	0.02
42,506	WR Berkley	3,340,121	0.03
8,990	WW Grainger	8,111,138	0.06
21,451	Wynn Resorts	1,919,864	0.01
114,391	Xcel Energy	6,109,623	0.05
48,212	Xylem	6,538,994	0.05
56,197	Yum! Brands	7,443,855	0.06
10,787	Zebra Technologies	3,332,428	0.03
31,747	Zillow	1,472,743	0.01
43,539	Zimmer Biomet	4,725,288	0.04
93,140	Zoetis	16,146,750	0.12
48,841	Zoom Video Communications	2,890,899	0.02
17,725	Zscaler	3,406,568	0.03
	<b>Total United States</b>	<u>9,765,846,449</u>	<u>74.15</u>
<b>Zambia: 0.01% (31 Dec 2023: 0.01%)</b>			
151,405	First Quantum Minerals	1,988,342	0.01
	<b>Total Zambia</b>	<u>1,988,342</u>	<u>0.01</u>
	<b>Total Equities</b>	<u>13,086,717,461</u>	<u>99.37</u>
	<b>Total Transferable Securities Admitted to an Official Stock Exchange Listing</b>	<u>13,086,717,461</u>	<u>99.37</u>

**Unrealised Gains on Futures Contracts: 0.00% (31 Dec 2023: 0.01%)**

Counterparty	Description	Currency	No. of Contracts	Notional Value US\$	Unrealised Gains US\$	% of Net Assets
<b>Australia: 0.00% (31 Dec 2023: 0.00%)</b>						
	SFE S&P ASX Share Price Index 200					
Citigroup	Futures September 2024	AUD	11	1,427,396	10,911	—
	<b>Total Australia</b>				<u>10,911</u>	<u>—</u>
<b>Canada: 0.00% (31 Dec 2023: 0.00%)</b>						
	S&P/TSX 60 Index Futures					
Citigroup	September 2024	CAD	14	2,681,624	25,781	—
	<b>Total Canada</b>				<u>25,781</u>	<u>—</u>
<b>Japan: 0.00% (31 Dec 2023: 0.00%)</b>						
	OSE TOPIX Index Futures					
Citigroup	September 2024	JPY	29	5,066,797	48,935	—
	<b>Total Japan</b>				<u>48,935</u>	<u>—</u>
<b>Singapore: 0.00% (31 Dec 2023: 0.00%)</b>						
	SGX MSCI Singapore Index Futures					
Citigroup	July 2024	SGD	19	443,509	6,512	—
	<b>Total Singapore</b>				<u>6,512</u>	<u>—</u>
<b>United States: 0.00% (31 Dec 2023: 0.01%)</b>						
	CME E-Mini Standard & Poor's 500					
Citigroup	Index Future September 2024	USD	224	61,840,800	158,941	—

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

**Financial Assets at Fair Value through Profit or Loss**

**Unrealised Gains on Futures Contracts: 0.00% (31 Dec 2023: 0.01%) (continued)**

Counterparty	Description	Currency	No. of Contracts	Notional Value US\$	Unrealised Gains US\$	% of Net Assets
<b>United States: 0.00% (31 Dec 2023: 0.01%) (continued)</b>						
Citigroup	Eurex Euro Stoxx Index 50 Futures September 2024	EUR	127	6,704,889	7,321	—
	<b>Total United States</b>				<u>166,262</u>	<u>—</u>
<b>Total Unrealised Gains on Futures Contracts</b>					<u>258,401</u>	<u>—</u>

**Financial Liabilities at Fair Value through Profit or Loss**

**Unrealised Losses on Futures Contracts: 0.00% (31 Dec 2023: 0.00%)**

Counterparty	Description	Currency	No. of Contracts	Notional Value US\$	Unrealised Losses US\$	% of Net Assets
<b>Hong Kong: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	Hang Seng Index Futures July 2024	HKD	4	451,623	(3,304)	—
	<b>Total Hong Kong</b>				<u>(3,304)</u>	<u>—</u>
<b>Sweden: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	OML Stockholm Index Futures July 2024	SEK	57	1,387,566	(1,462)	—
	<b>Total Sweden</b>				<u>(1,462)</u>	<u>—</u>
<b>Switzerland: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	SOF Index Futures September 2024	CHF	16	2,140,752	(12,505)	—
	<b>Total Switzerland</b>				<u>(12,505)</u>	<u>—</u>
<b>United Kingdom: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	FTSE 100 Index Futures September 2024	GBP	32	3,321,853	(13,839)	—
	<b>Total United Kingdom</b>				<u>(13,839)</u>	<u>—</u>
<b>Total Unrealised Losses on Futures Contracts</b>					<u>(31,110)</u>	<u>—</u>
					<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Total Investments (31 Dec 2023: 99.35%)</b>					13,086,944,752	99.37
<b>Cash and Cash Equivalents (31 Dec 2023: 0.42%)**</b>					74,873,995	0.57
<b>Margin Cash (31 Dec 2023: 0.10%)</b>					6,995,526	0.05
<b>Other Net Assets (31 Dec 2023: 0.13%)</b>					1,444,354	0.01
<b>Net Assets Attributable to Holders of Redeemable Participating Units</b>					<u>13,170,258,627</u>	<u>100.00</u>

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

*As at 30 June 2024*

<b>Analysis of Total Assets</b>	<b>% of Total Assets</b>
Transferable securities admitted to an official stock exchange listing (31 Dec 2023: 99.33%)	99.20
Financial derivative instruments dealt on a regulated market (31 Dec 2023: 0.01%)	–
Cash and Cash Equivalents (31 Dec 2023: 0.41%)	0.57
Margin Cash (31 Dec 2023: 0.10%)	0.05
Other assets (31 Dec 2023: 0.15%)	0.18
	<u>100.00</u>

\*Banco Espirito Santo last traded on 8 January 2014 and had a last traded price of EUR 0.12. On 8 December 2014, Northern Trust Asset Management Pricing and Valuation Committee recommended this holding to be valued as worthless and fair valued the security at 0.01 EUR. This decision was approved by the Directors of the Manager.

\*\*Included within Cash and Cash Equivalents is investment in Northern Trust Global Funds plc (“NTGF”) The Euro Liquidity Fund of 5,019,698 EUR shares with a fair value of US\$5,379,862.

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EUR HEDGED EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
	<b>Transferable Securities Admitted to an Official Stock Exchange Listing:</b>		
	<b>98.81% (31 Dec 2023: 99.18%)</b>		
	<b>Equities: 98.81% (31 Dec 2023: 99.18%)</b>		
	<b>Argentina: 0.00% (31 Dec 2023: 0.12%)</b>		
	<b>Australia: 1.60% (31 Dec 2023: 1.94%)</b>		
11,628	Ampol	234,331	0.01
61,815	APA Group	307,770	0.01
27,162	Aristocrat Leisure	842,224	0.03
9,839	ASX	367,864	0.01
95,486	Aurizon	217,179	0.01
139,151	Australia & New Zealand Banking	2,448,705	0.09
15,328	BlueScope Steel	195,137	0.01
58,328	Brambles	528,115	0.02
13,961	CAR	306,663	0.01
3,209	Cochlear	664,186	0.02
65,580	Coles	695,940	0.02
77,008	Commonwealth Bank of Australia	6,112,551	0.22
27,293	Computershare	447,974	0.02
52,074	Dexus Property REIT	210,272	0.01
71,997	Endeavour	226,564	0.01
80,774	Fortescue	1,077,640	0.04
80,719	Goodman REIT	1,747,898	0.06
95,772	GPT REIT	238,717	0.01
101,088	Insurance Australia	449,763	0.02
107,655	Lottery	340,116	0.01
17,068	Macquarie	2,177,031	0.08
131,270	Medibank	305,112	0.01
9,043	Mineral Resources	303,842	0.01
155,782	Mirvac REIT	181,528	0.01
143,447	National Australia Bank	3,238,510	0.12
49,058	Northern Star Resources	397,410	0.01
23,400	Orica	260,571	0.01
134,574	Pilbara Minerals	257,445	0.01
2,728	Pro Medicus	243,531	0.01
21,363	Qantas Airways	77,876	—
65,920	QBE Insurance	714,335	0.03
9,383	Ramsay Health Care	277,495	0.01
1,994	REA	244,358	0.01
12,295	Reece	192,840	0.01
51,862	Rio Tinto	3,181,442	0.11
16,569	Rio Tinto Ltd	1,228,651	0.04
140,800	Santos	672,074	0.02
213,928	Scentre REIT	415,918	0.01
11,818	Seek	157,301	0.01
7,943	Seven	186,501	0.01
21,324	Sonic Healthcare	349,470	0.01
222,597	South32	507,675	0.02
117,313	Stockland REIT	304,837	0.01
60,474	Suncorp	656,074	0.02
203,569	Telstra	459,204	0.02
136,231	Transurban	1,052,648	0.04
36,609	Treasury Wine Estates	283,788	0.01
197,023	Vicinity Centres REIT	227,130	0.01
51,465	Wesfarmers	2,090,315	0.08
158,513	Westpac Banking	2,689,664	0.10
6,900	WiseTech Global	431,256	0.02
87,333	Woodside Energy	1,535,207	0.05



NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EUR HEDGED EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Australia: 1.60% (31 Dec 2023: 1.94%) (continued)</b>			
58,446	Woolworths	1,230,633	0.04
	<b>Total Australia</b>	<b>44,191,281</b>	<b>1.60</b>
<b>Austria: 0.06% (31 Dec 2023: 0.05%)</b>			
15,074	Erste Bank	666,874	0.02
22,080	Mondi	395,459	0.01
5,097	OMV	207,244	0.01
3,514	Verbund	258,806	0.01
5,780	Voestalpine	145,772	0.01
	<b>Total Austria</b>	<b>1,674,155</b>	<b>0.06</b>
<b>Belgium: 0.21% (31 Dec 2023: 0.24%)</b>			
7,735	Ageas	330,130	0.01
41,206	Anheuser-Busch InBev	2,230,069	0.08
1,179	D'ieteren	233,560	0.01
1,656	Elia	144,817	–
4,252	Groupe Bruxelles Lambert	283,396	0.01
12,061	KBC	794,820	0.03
18	Lotus Bakeries	173,340	0.01
800	Sofina	170,560	0.01
3,568	Synesqo	298,178	0.01
5,604	UCB	777,275	0.03
10,483	Umicore	147,076	–
6,288	Warehouses De Pauw REIT	159,086	0.01
	<b>Total Belgium</b>	<b>5,742,307</b>	<b>0.21</b>
<b>Brazil: 0.16% (31 Dec 2023: 0.00%)</b>			
2,131	MercadoLibre	3,267,632	0.12
21,065	Wheaton Precious Metals	1,030,319	0.04
5,223	Yara International	140,788	–
	<b>Total Brazil</b>	<b>4,438,739</b>	<b>0.16</b>
<b>Burkina Faso: 0.00% (31 Dec 2023: 0.01%)</b>			
7,092	Endeavour Mining	141,031	–
	<b>Total Burkina Faso</b>	<b>141,031</b>	<b>–</b>
<b>Canada: 2.67% (31 Dec 2023: 3.01%)</b>			
22,510	Agnico-Eagle Mines	1,373,443	0.05
8,828	Air Canada	107,752	–
13,796	AltaGas	290,778	0.01
29,849	ARC Resources	496,829	0.02
34,031	Bank of Montreal	2,664,645	0.10
55,615	Bank of Nova Scotia	2,373,213	0.09
2,405	BCE	72,665	–
62,348	Brookfield	2,419,046	0.09
14,333	Brookfield Asset Management	508,999	0.02
19,823	Cameco	909,826	0.03
3,411	Canadian Apartment Properties REIT	103,386	–
43,028	Canadian Imperial Bank of Commerce	1,908,568	0.07
25,287	Canadian National Railway	2,787,463	0.10
98,248	Canadian Natural Resources	3,264,596	0.12
42,636	Canadian Pacific Kansas City	3,132,295	0.11
2,612	Canadian Tire	241,763	0.01
7,222	Canadian Utilities	145,520	0.01
7,100	CCL Industries	348,288	0.01
10,025	CGI	933,438	0.03

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EUR HEDGED EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Canada: 2.67% (31 Dec 2023: 3.01%) (continued)</b>			
938	Constellation Software	2,521,248	0.09
979	Constellation Software WTS	–	–
4,273	Descartes Systems	386,209	0.01
12,770	Dollarama	1,087,671	0.04
19,734	Element Fleet Management	334,926	0.01
7,862	Empire	187,473	0.01
22,823	Enbridge - New York	757,892	0.03
73,670	Enbridge - Toronto	2,444,901	0.09
1,027	Fairfax Financial	1,089,887	0.04
1,911	FirstService	271,301	0.01
22,135	Fortis	802,519	0.03
9,313	Franco-Nevada	1,030,030	0.04
2,451	George Weston	328,894	0.01
5,649	Gildan Activewear	199,878	0.01
14,565	Great-West Lifeco	396,371	0.01
15,779	Hydro One	428,763	0.02
4,587	iA Financial	268,709	0.01
3,998	IGM Financial	102,967	–
8,910	Imperial Oil	566,729	0.02
7,905	Intact Financial	1,229,037	0.04
28,989	Ivanhoe Mines	348,889	0.01
11,321	Keyera	292,495	0.01
62,246	Kinross Gold	483,442	0.02
6,898	Loblaw Cos	746,465	0.03
13,354	Magna International	522,130	0.02
84,307	Manulife Financial	2,094,267	0.08
13,781	MEG Energy	275,051	0.01
9,716	Metro	502,121	0.02
15,286	National Bank of Canada	1,131,027	0.04
12,856	Northland Power	206,183	0.01
22,311	Nutrien	1,059,618	0.04
3,405	Onex	215,975	0.01
13,680	Open Text	383,200	0.01
15,452	Pan American Silver	286,486	0.01
5,969	Parkland	156,090	0.01
25,387	Pembina Pipeline	878,703	0.03
25,030	Power Corporation of Canada	648,907	0.02
8,337	Quebecor	164,122	0.01
8,912	RB Global	634,067	0.02
13,308	Restaurant Brands International	874,781	0.03
2,285	RioCan REIT	26,192	–
15,805	Rogers Communications	545,324	0.02
64,791	Royal Bank of Canada	6,434,791	0.23
13,226	Saputo	277,051	0.01
55,632	Shopify	3,429,655	0.12
5,521	Stantec	431,168	0.02
25,774	Sun Life Financial	1,178,920	0.04
47,841	TC Energy	1,691,773	0.06
21,787	Teck Resources	973,970	0.04
24,559	TELUS	346,817	0.01
3,490	TFI International	472,717	0.02
7,647	Thomson Reuters	1,202,482	0.04
13,195	TMX	342,622	0.01
4,214	Toromont Industries	348,061	0.01
80,821	Toronto-Dominion Bank	4,144,302	0.15
16,243	Tourmaline Oil	687,254	0.02

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EUR HEDGED EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Canada: 2.67% (31 Dec 2023: 3.01%) (continued)</b>			
2,636	West Fraser Timber	188,857	0.01
5,394	WSP Global	783,540	0.03
	<b>Total Canada</b>	<u>73,927,433</u>	<u>2.67</u>
<b>Chile: 0.03% (31 Dec 2023: 0.02%)</b>			
16,443	Antofagasta	409,215	0.02
32,391	Lundin Mining	336,383	0.01
	<b>Total Chile</b>	<u>745,598</u>	<u>0.03</u>
<b>Denmark: 1.02% (31 Dec 2023: 0.93%)</b>			
133	AP Moeller - Maersk Class A	210,804	0.01
223	AP Moeller - Maersk Class B	361,976	0.01
4,754	Carlsberg	532,681	0.02
5,690	Coloplast	638,322	0.02
33,853	Danske Bank	941,943	0.03
4,373	Demant	176,739	0.01
7,712	DSV	1,103,420	0.04
3,203	Genmab	749,483	0.03
150,261	Novo Nordisk	20,261,945	0.73
17,209	Novozymes	983,279	0.04
8,660	Orsted	430,361	0.02
3,549	Pandora	500,171	0.02
319	ROCKWOOL	120,885	–
18,107	Tryg	369,548	0.01
44,887	Vestas Wind Systems	970,577	0.03
	<b>Total Denmark</b>	<u>28,352,134</u>	<u>1.02</u>
<b>Finland: 0.26% (31 Dec 2023: 0.30%)</b>			
6,706	Elisa	287,285	0.01
16,871	Fortum	230,289	0.01
12,742	Kesko	208,841	0.01
15,423	Kone	710,846	0.02
25,967	Metso	256,658	0.01
21,044	Neste	349,856	0.01
246,141	Nokia	875,893	0.03
4,520	Nordea Bank	50,240	–
141,394	Nordea Bank Abp	1,570,900	0.06
5,327	Orion	212,334	0.01
21,920	Sampo	878,992	0.03
27,331	Stora Enso	348,607	0.01
24,451	UPM-Kymmene	797,592	0.03
24,589	Wartsila	442,602	0.02
	<b>Total Finland</b>	<u>7,220,935</u>	<u>0.26</u>
<b>France: 2.16% (31 Dec 2023: 2.96%)</b>			
7,871	Accor	301,459	0.01
1,449	Aéroports de Paris	164,606	0.01
26,807	Air Liquide	4,323,433	0.16
18,043	Alstom	283,275	0.01
2,464	Amundi	148,456	–
2,860	Arkema	232,089	0.01
84,391	AXA	2,579,833	0.09
2,212	bioMerieux	196,315	0.01
47,757	BNP Paribas	2,842,974	0.10
37,941	Bollere	207,917	0.01
10,058	Bouygues	301,438	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EUR HEDGED EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>France: 2.16% (31 Dec 2023: 2.96%) (continued)</b>			
15,466	Bureau Veritas	399,951	0.01
7,191	Capgemini	1,335,369	0.05
28,982	Carrefour	382,562	0.01
20,961	Cie de Saint-Gobain	1,522,188	0.05
30,429	Cie Generale des Etablissements Michelin	1,098,791	0.04
2,509	Covivio REIT	111,349	—
45,510	Credit Agricole	579,797	0.02
30,035	Danone	1,714,398	0.06
29,592	Dassault Systemes	1,044,598	0.04
11,695	Edenred	460,900	0.02
2,945	Eiffage	252,563	0.01
82,458	Engie	1,099,577	0.04
279	EssilorLuxottica	55,939	—
13,554	EssilorLuxottica Bearer	2,727,065	0.10
2,122	Eurazeo	157,771	0.01
2,169	Gecina REIT	186,426	0.01
11,068	Getlink	171,001	0.01
1,476	Hermes International	3,158,640	0.11
1,927	Ipsen	220,641	0.01
3,314	Kering	1,121,789	0.04
10,570	Klepierre REIT	264,039	0.01
10,963	L'Oreal	4,495,378	0.16
5,220	La Francaise des Jeux	165,996	0.01
11,953	Legrand	1,107,326	0.04
12,653	LVMH Moet Hennessy Louis Vuitton	9,029,181	0.33
88,822	Orange	830,841	0.03
8,965	Pernod Ricard	1,135,865	0.04
10,631	Publicis Groupe	1,056,509	0.04
1,214	Remy Cointreau	94,571	—
9,534	Renault	456,107	0.02
11,532	Rexel	278,613	0.01
1,362	Sartorius Stedim Biotech	208,795	0.01
1,064	SEB	101,718	—
32,546	Societe Generale	713,408	0.03
4,482	Sodexo	376,488	0.01
2,236	Teleperformance	219,888	0.01
98,751	TotalEnergies	6,155,150	0.22
5,640	Unibail-Rodamco-Westfield	414,653	0.01
32,181	Veolia Environnement	898,494	0.03
22,587	Vinci	2,222,109	0.08
34,547	Vivendi	337,041	0.01
	<b>Total France</b>	<b>59,945,280</b>	<b>2.16</b>
<b>Germany: 2.15% (31 Dec 2023: 2.26%)</b>			
7,325	Adidas	1,633,475	0.06
18,321	Allianz	4,754,299	0.17
40,695	BASF	1,838,803	0.07
43,369	Bayer	1,144,074	0.04
14,541	Bayerische Motoren Werke Ord	1,285,133	0.05
3,044	Bayerische Motoren Werke Pref	250,978	0.01
2,442	Bechtle	107,301	—
4,657	Beiersdorf	635,913	0.02
6,197	Brenntag	390,163	0.01
1,906	Carl Zeiss Meditec	125,129	—
46,485	Commerzbank	659,390	0.02
5,583	Continental	295,341	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EUR HEDGED EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Germany: 2.15% (31 Dec 2023: 2.26%) (continued)</b>			
8,655	Covestro	474,294	0.02
2,964	CTS Eventim	230,896	0.01
24,530	Daimler Truck	911,780	0.03
84,023	Deutsche Bank	1,252,615	0.05
8,735	Deutsche Boerse	1,669,258	0.06
17,300	Deutsche Lufthansa	98,783	–
46,540	Deutsche Post	1,758,747	0.06
149,820	Deutsche Telekom	3,517,773	0.13
101,931	E.ON	1,249,164	0.05
12,270	Evonik Industries	233,743	0.01
19,911	Fresenius	555,119	0.02
10,438	Fresenius Medical Care	373,263	0.01
8,091	GEA	314,740	0.01
2,884	Hannover Rueck	682,643	0.02
5,866	Heidelberg Materials	567,946	0.02
4,214	Henkel Ord	309,518	0.01
7,400	Henkel Pref	615,828	0.02
60,494	Infineon Technologies	2,075,247	0.07
3,479	Knorr-Bremse	248,053	0.01
3,997	LEG Immobilien	304,811	0.01
36,491	Mercedes-Benz	2,356,224	0.09
5,720	Merck KGaA	885,170	0.03
6,424	Muenchener Rueckversicherungs-Gesellschaft	3,000,008	0.11
2,668	Nemetschek	245,056	0.01
5,795	Porsche	402,868	0.01
7,209	Porsche Automobil	304,292	0.01
5,401	Puma	231,541	0.01
234	Rational	181,935	0.01
30,524	RWE	975,242	0.04
47,890	SAP	9,076,113	0.33
1,194	Sartorius	261,486	0.01
3,528	Scout24	251,194	0.01
34,855	Siemens	6,055,011	0.22
26,342	Siemens Energy	640,374	0.02
13,732	Siemens Healthineers	738,782	0.03
6,602	Symrise	754,609	0.03
2,956	Talanx	220,370	0.01
1,327	Volkswagen Ord	148,757	0.01
9,484	Volkswagen Pref	999,614	0.04
33,395	Vonovia	886,637	0.03
10,497	Zalando	229,779	0.01
	<b>Total Germany</b>	<b>59,409,282</b>	<b>2.15</b>
<b>Hong Kong: 0.41% (31 Dec 2023: 0.51%)</b>			
522,885	AIA	3,311,937	0.12
95,491	CK Asset	333,802	0.01
25,000	CK Infrastructure	131,759	–
75,561	CLP	569,806	0.02
2,645	Futu ADR	161,908	–
30,956	Hang Seng Bank	371,431	0.01
68,773	Henderson Land Development	172,188	0.01
177,544	HKT Trust	185,870	0.01
461,965	Hong Kong & China Gas	327,941	0.01
54,415	Hong Kong Exchanges & Clearing	1,627,069	0.06
49,953	Hongkong Land	150,547	–
126,446	Link REIT	458,631	0.02

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EUR HEDGED EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Hong Kong: 0.41% (31 Dec 2023: 0.51%) (continued)</b>			
71,646	MTR	211,061	0.01
66,500	Power Assets	335,775	0.01
122,984	Prudential	1,042,084	0.04
177,375	Sino Land	170,643	0.01
62,240	Sun Hung Kai Properties	502,453	0.02
20,753	Swire Pacific	171,132	0.01
47,312	Swire Properties	70,338	–
60,024	Techtronic Industries	639,867	0.02
365,596	WH	224,577	0.01
85,458	Wharf Real Estate Investment	211,409	0.01
	<b>Total Hong Kong</b>	<b>11,382,228</b>	<b>0.41</b>
<b>Ireland: 0.12% (31 Dec 2023: 0.29%)</b>			
10,110	AerCap	879,171	0.03
80,371	AIB	396,711	0.01
45,188	Bank of Ireland	441,396	0.02
7,129	Kerry	539,309	0.02
7,299	Kingspan	580,271	0.02
13,067	Smurfit Kappa	544,050	0.02
	<b>Total Ireland</b>	<b>3,380,908</b>	<b>0.12</b>
<b>Israel: 0.15% (31 Dec 2023: 0.16%)</b>			
1,621	Azrieli	88,729	–
54,913	Bank Hapoalim	453,041	0.02
74,744	Bank Leumi Le-Israel	568,333	0.02
3,907	Check Point Software Technologies	601,498	0.02
4,362	Global-e Online	147,618	–
37,554	ICL	151,704	0.01
63,061	Israel Discount Bank	293,478	0.01
7,389	Mizrahi Tefahot Bank	233,520	0.01
2,961	Nice	451,832	0.02
48,207	Teva Pharmaceutical Industries ADR	730,920	0.03
2,524	Wix.com	374,614	0.01
	<b>Total Israel</b>	<b>4,095,287</b>	<b>0.15</b>
<b>Italy: 0.61% (31 Dec 2023: 0.61%)</b>			
6,307	Amplifon	209,645	0.01
6,307	Amplifon RTS	–	–
45,272	Assicurazioni Generali	1,054,385	0.04
58,532	Banco BPM	352,011	0.01
8,828	Coca-Cola HBC	280,926	0.01
29,925	Davide Campari-Milano	264,058	0.01
856	DiaSorin	79,659	–
379,709	Enel	2,465,830	0.09
100,406	Eni	1,441,228	0.05
5,896	Ferrari	2,244,607	0.08
29,299	FincoBank	407,842	0.01
14,679	Infrastrutture Wireless Italiane	143,120	0.01
689,927	Intesa Sanpaolo	2,394,737	0.09
20,853	Mediobanca Banca di Credito Finanziario	285,478	0.01
10,012	Moncler	571,285	0.02
31,310	Nexi	178,279	0.01
20,184	Poste Italiane	240,089	0.01
11,326	Prysmian	654,869	0.02
5,336	Recordati Industria Chimica e Farmaceutica	259,863	0.01
88,339	Snam	364,928	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Italy: 0.61% (31 Dec 2023: 0.61%) (continued)</b>			
552,763	Telecom Italia	123,543	–
68,223	Terna Rete Elettrica Nazionale	492,434	0.02
69,582	UniCredit	2,407,885	0.09
	<b>Total Italy</b>	<b>16,916,701</b>	<b>0.61</b>
<b>Japan: 5.66% (31 Dec 2023: 6.07%)</b>			
36,284	Advantest	1,352,218	0.05
28,894	AEON	576,366	0.02
7,092	AGC	214,157	0.01
7,934	Aisin Seiki	241,285	0.01
22,001	Ajinomoto	719,875	0.03
8,055	ANA	138,742	–
21,784	Asahi	717,071	0.03
63,899	Asahi Kasei	381,945	0.01
30,400	Asics	433,954	0.02
83,518	Astellas Pharma	770,257	0.03
28,776	Bandai Namco	524,105	0.02
26,622	Bridgestone	976,233	0.04
11,971	Brother Industries	196,575	0.01
47,177	Canon	1,191,454	0.04
16,200	Capcom	285,001	0.01
37,460	Central Japan Railway	754,625	0.03
26,856	Chiba Bank	223,071	0.01
29,653	Chugai Pharmaceutical	983,149	0.04
38,336	Concordia Financial	210,401	0.01
9,430	Dai Nippon Printing	296,025	0.01
13,488	Daifuku	235,490	0.01
39,416	Dai-ichi Life	982,647	0.04
85,931	Daiichi Sankyo	2,753,354	0.10
11,930	Daikin Industries	1,547,978	0.06
2,056	Daito Trust Construction	197,787	0.01
24,256	Daiwa House Industry	573,612	0.02
65,196	Daiwa Securities	464,006	0.02
86,736	Denso	1,256,754	0.05
10,871	Dentsu	255,567	0.01
4,137	Disco	1,464,733	0.05
38,304	East Japan Railway	591,995	0.02
10,330	Eisai	394,981	0.01
138,924	Eneos	666,087	0.02
41,260	FANUC	1,055,183	0.04
8,014	Fast Retailing	1,885,410	0.07
5,555	Fuji Electric	294,889	0.01
49,368	Fujifilm	1,077,266	0.04
79,680	Fujitsu	1,163,298	0.04
6,455	Hamamatsu Photonics	161,299	0.01
11,251	Hankyu Hanshin	278,923	0.01
979	Hikari Tsushin	170,159	0.01
215,100	Hitachi	4,492,851	0.16
5,475	Hitachi Construction Machinery	136,810	–
205,946	Honda Motor	2,054,661	0.07
5,976	Hoshizaki	176,852	0.01
16,284	Hoya	1,766,759	0.06
16,547	Hulic	136,723	–
4,900	Ibiden	186,107	0.01
41,299	Inpex	567,017	0.02
27,788	Isuzu Motors	343,478	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Japan: 5.66% (31 Dec 2023: 6.07%) (continued)</b>			
54,679	ITOCHU	2,490,978	0.09
7,975	Japan Airlines	117,427	–
21,039	Japan Exchange	457,874	0.02
96,255	Japan Post	890,517	0.03
70,701	Japan Post Bank	623,139	0.02
10,200	Japan Post Insurance	184,651	0.01
51	Japan Real Estate Investment REIT	150,277	0.01
29,160	JFE	391,643	0.01
21,601	Kajima	348,507	0.01
30,200	Kansai Electric Power	473,316	0.02
20,660	Kao	781,813	0.03
19,800	Kawasaki Kisen Kaisha	268,744	0.01
66,230	KDDI	1,634,221	0.06
6,555	Keisei Electric Railway	196,800	0.01
8,992	Keyence	3,679,695	0.13
32,670	Kikkoman	353,132	0.01
8,513	Kintetsu	172,925	0.01
37,707	Kirin	453,398	0.02
8,100	Kobe Bussan	168,388	0.01
9,992	Koito Manufacturing	128,608	–
41,977	Komatsu	1,137,312	0.04
4,096	Konami	275,123	0.01
48,757	Kubota	636,324	0.02
55,288	Kyocera	593,763	0.02
13,209	Kyowa Kirin	210,507	0.01
3,900	Lasertec	816,413	0.03
139,087	LY	313,749	0.01
23,122	M3	205,668	0.01
10,851	Makita	275,175	0.01
66,854	Marubeni	1,153,841	0.04
18,000	MatsukiyoCocokara & Co	241,181	0.01
30,264	Mazda Motor	273,146	0.01
3,617	McDonald's Japan	133,014	–
11,950	Meiji	240,453	0.01
17,784	MinebeaMitsumi	339,894	0.01
150,877	Mitsubishi	2,754,966	0.10
62,742	Mitsubishi Chemical	325,025	0.01
91,535	Mitsubishi Electric	1,363,189	0.05
54,570	Mitsubishi Estate	797,651	0.03
41,601	Mitsubishi HC Capital	256,263	0.01
509,366	Mitsubishi UFJ Financial	5,108,383	0.18
121,592	Mitsui	2,574,989	0.09
8,992	Mitsui Chemicals	231,578	0.01
123,609	Mitsui Fudosan	1,052,889	0.04
15,100	Mitsui O.S.K. Lines	421,990	0.01
112,731	Mizuho Financial	2,195,748	0.08
13,450	MonotaRO	147,527	0.01
61,143	MS&AD Insurance	1,267,889	0.05
77,931	Murata Manufacturing	1,501,649	0.05
11,730	NEC	901,174	0.03
16,960	Nexon	292,665	0.01
19,902	Nidec	829,434	0.03
48,650	Nintendo	2,414,416	0.09
76	Nippon Building Fund REIT	248,188	0.01
2,217	NIPPON Express	95,353	–
43,970	Nippon Paint	267,286	0.01



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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Japan: 5.66% (31 Dec 2023: 6.07%) (continued)</b>			
113	Nippon Prologis REIT	164,517	0.01
8,455	Nippon Sanso	233,393	0.01
37,679	Nippon Steel	743,301	0.03
1,381,600	Nippon Telegraph & Telephone	1,216,501	0.04
21,702	Nippon Yusen KK	589,372	0.02
6,555	Nissan Chemical	193,796	0.01
89,832	Nissan Motor	284,448	0.01
10,014	Nissin Foods Holdings	237,104	0.01
3,817	Nitori	376,161	0.01
5,834	Nitto Denko	430,101	0.02
138,260	Nomura Holdings	739,411	0.03
6,155	Nomura Real Estate	143,913	–
208	Nomura Real Estate Master Fund REIT	172,165	0.01
15,699	Nomura Research Institute	411,685	0.01
31,173	NTT Data	427,088	0.02
28,981	Obayashi	321,410	0.01
2,604	Obic	313,262	0.01
50,691	Olympus	762,563	0.03
9,192	Omron	294,792	0.01
13,684	Ono Pharmaceutical	174,342	0.01
1,958	Oracle Japan	126,065	–
49,555	Oriental Land	1,288,302	0.05
55,246	ORIX	1,138,236	0.04
17,254	Osaka Gas	354,584	0.01
11,792	Otsuka	211,419	0.01
19,184	Otsuka Holdings	753,332	0.03
18,981	Pan Pacific International	414,407	0.01
101,458	Panasonic	775,051	0.03
72,486	Rakuten	348,930	0.01
68,791	Recruit	3,434,329	0.12
66,827	Renesas Electronics	1,166,360	0.04
100,575	Resona	621,004	0.02
28,873	Ricoh	230,362	0.01
16,784	Rohm	209,311	0.01
12,351	SBI	291,363	0.01
3,600	Screen	302,781	0.01
8,100	SCSK	150,957	0.01
10,409	Secom	573,395	0.02
14,909	Seiko Epson	216,109	0.01
19,970	Sekisui Chemical	257,847	0.01
27,914	Sekisui House	576,894	0.02
15,510	SG	133,372	–
12,371	Shimadzu	288,821	0.01
3,117	Shimano	449,194	0.02
82,625	Shin-Etsu Chemical	2,989,615	0.11
10,609	Shionogi	386,265	0.01
16,564	Shiseido	440,806	0.02
14,981	Shizuoka Financial	134,167	–
2,738	SMC	1,212,395	0.04
131,351	SoftBank	1,496,731	0.05
47,172	SoftBank Group	2,842,879	0.10
38,078	Sompo	758,681	0.03
57,787	Sony	4,571,966	0.16
25,573	Subaru	505,818	0.02
16,951	SUMCO	227,666	0.01
47,031	Sumitomo	1,095,833	0.04

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EUR HEDGED EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Japan: 5.66% (31 Dec 2023: 6.07%) (continued)</b>			
29,059	Sumitomo Electric Industries	421,806	0.01
11,751	Sumitomo Metal Mining	332,487	0.01
56,817	Sumitomo Mitsui Financial	3,534,550	0.13
28,486	Sumitomo Mitsui Trust	606,396	0.02
12,005	Sumitomo Realty & Development	328,742	0.01
6,934	Suntory Beverage & Food	229,536	0.01
69,928	Suzuki Motor	750,786	0.03
24,939	Systemex	374,805	0.01
21,997	T&D	358,341	0.01
8,328	Taisei	287,468	0.01
73,127	Takeda Pharmaceutical	1,769,622	0.06
17,165	TDK	982,199	0.04
64,188	Terumo	987,756	0.04
10,900	TIS	197,134	0.01
4,875	Toho Tokyo	133,015	–
86,682	Tokio Marine	3,019,259	0.11
21,602	Tokyo Electron	4,372,984	0.16
17,538	Tokyo Gas	351,469	0.01
23,860	Tokyu	245,241	0.01
8,388	Toppan	215,682	0.01
72,070	Toray Industries	318,334	0.01
6,255	TOTO	137,797	–
6,734	Toyota Industries	529,848	0.02
487,380	Toyota Motor	9,300,838	0.34
30,513	Toyota Tsusho	554,326	0.02
6,755	Trend Micro	255,896	0.01
18,064	Unicharm	541,391	0.02
21,426	West Japan Railway	372,217	0.01
11,750	Yakult Honsha	196,047	0.01
44,364	Yamaha Motor	383,163	0.01
12,568	Yamato	128,923	–
11,051	Yaskawa Electric	370,307	0.01
10,151	Yokogawa Electric	229,043	0.01
4,600	Zensho	164,094	0.01
3,371	ZOZO	78,760	–
	<b>Total Japan</b>	<b>156,643,887</b>	<b>5.66</b>
<b>Jordan: 0.01% (31 Dec 2023: 0.01%)</b>			
8,578	Hikma Pharmaceuticals	191,322	0.01
	<b>Total Jordan</b>	<b>191,322</b>	<b>0.01</b>
<b>Luxembourg: 0.03% (31 Dec 2023: 0.03%)</b>			
22,284	ArcelorMittal	476,209	0.02
6,451	Eurofins Scientific	300,294	0.01
	<b>Total Luxembourg</b>	<b>776,503</b>	<b>0.03</b>
<b>Macau: 0.02% (31 Dec 2023: 0.01%)</b>			
95,507	Galaxy Entertainment	415,467	0.01
126,009	Sands China	245,164	0.01
	<b>Total Macau</b>	<b>660,631</b>	<b>0.02</b>
<b>Netherlands: 1.24% (31 Dec 2023: 1.65%)</b>			
18,148	ABN AMRO Bank	278,572	0.01
1,061	Adyen	1,181,105	0.04
66,053	Aegon	380,994	0.01
8,132	Akzo Nobel	461,735	0.02

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EUR HEDGED EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Netherlands: 1.24% (31 Dec 2023: 1.65%) (continued)</b>			
2,743	Argenx	1,120,790	0.04
2,229	ASM International	1,586,602	0.06
18,380	ASML	17,721,996	0.64
7,947	ASR Nederland	353,721	0.01
3,832	BE Semiconductor Industries	598,367	0.02
3,397	Euronext	293,840	0.01
4,745	EXOR	463,586	0.02
12,954	Heineken	1,169,746	0.04
5,502	Heineken Holdings	405,222	0.01
2,939	IMCD	380,013	0.01
149,873	ING Groep	2,392,273	0.09
3,921	JDE Peet's	72,931	–
43,730	Koninklijke Ahold Delhaize	1,206,511	0.04
171,811	Koninklijke KPN	615,083	0.02
13,171	NN	572,280	0.02
5,648	OCI	128,718	0.01
4,005	Randstad	169,532	0.01
37,209	Universal Music	1,033,666	0.04
11,752	Wolters Kluwer	1,819,209	0.07
	<b>Total Netherlands</b>	<b>34,406,492</b>	<b>1.24</b>
<b>New Zealand: 0.07% (31 Dec 2023: 0.05%)</b>			
68,034	Auckland International Airport	295,137	0.01
28,222	Fisher & Paykel Healthcare	482,657	0.02
28,381	Mercury	105,934	–
61,034	Meridian Energy	218,271	0.01
89,608	Spark New Zealand	211,940	0.01
6,788	Xero	576,955	0.02
	<b>Total New Zealand</b>	<b>1,890,894</b>	<b>0.07</b>
<b>Norway: 0.13% (31 Dec 2023: 0.17%)</b>			
11,855	Aker BP	282,780	0.01
39,374	DNB Bank	723,547	0.03
40,511	Equinor	1,079,031	0.04
11,353	Gjensidige Forsikring	189,823	0.01
22,594	Mowi	351,835	0.01
61,628	Norsk Hydro	359,136	0.01
36,761	Orkla	279,458	0.01
3,229	SalMar	159,024	–
27,242	Telenor	290,528	0.01
	<b>Total Norway</b>	<b>3,715,162</b>	<b>0.13</b>
<b>People's Republic of China: 0.23% (31 Dec 2023: 0.11%)</b>			
188,917	BOC Hong Kong	542,983	0.02
11,693	NXP Semiconductors	2,935,824	0.11
66,301	Prosus	2,205,171	0.08
77,000	SITC International	195,086	0.01
62,000	Wharf	162,640	–
98,581	Wilmar International	210,398	0.01
	<b>Total People's Republic of China</b>	<b>6,252,102</b>	<b>0.23</b>
<b>Poland: 0.01% (31 Dec 2023: 0.00%)</b>			
9,502	InPost	156,403	0.01
	<b>Total Poland</b>	<b>156,403</b>	<b>0.01</b>

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EUR HEDGED EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Portugal: 0.04% (31 Dec 2023: 0.05%)</b>			
17,876	Banco Espirito Santo*	–	–
127,414	EDP-Energias de Portugal	445,821	0.02
20,040	Galp Energia	395,189	0.01
14,739	Jeronimo Martins	268,987	0.01
	<b>Total Portugal</b>	<u>1,109,997</u>	<u>0.04</u>
<b>Republic of South Korea: 0.01% (31 Dec 2023: 0.00%)</b>			
9,500	Delivery Hero	210,425	0.01
	<b>Total Republic of South Korea</b>	<u>210,425</u>	<u>0.01</u>
<b>Singapore: 0.38% (31 Dec 2023: 0.38%)</b>			
189,591	CapitaLand Ascendas REIT	334,153	0.01
275,248	CapitaLand Integrated Commercial Trust REIT	375,212	0.01
125,755	CapitaLand Investment	230,300	0.01
93,076	DBS	2,293,435	0.08
311,500	Genting Singapore	185,508	0.01
101,280	Grab	335,474	0.01
71,372	Keppel	317,921	0.01
2,741	Mapletree Logistics Trust REIT	2,434	–
153,476	Oversea-Chinese Banking Corporation	1,524,733	0.05
16,212	Sea ADR	1,080,346	0.04
44,400	Sembcorp Industries	147,033	0.01
65,497	Singapore Airlines	311,141	0.01
31,627	Singapore Exchange	206,421	0.01
401,924	Singapore Telecommunications	760,963	0.03
30,390	STMicroelectronics	1,120,327	0.04
59,494	United Overseas Bank	1,283,278	0.05
	<b>Total Singapore</b>	<u>10,508,679</u>	<u>0.38</u>
<b>South Africa: 0.06% (31 Dec 2023: 0.06%)</b>			
57,615	Anglo American	1,700,242	0.06
	<b>Total South Africa</b>	<u>1,700,242</u>	<u>0.06</u>
<b>Spain: 0.66% (31 Dec 2023: 0.72%)</b>			
1,229	Acciona	135,559	0.01
8,528	ACS Actividades de Construccion y Servicios	343,508	0.01
3,374	Aena	634,312	0.02
20,663	Amadeus IT	1,283,999	0.05
272,433	Banco Bilbao Vizcaya Argentaria	2,547,793	0.09
258,468	Banco de Sabadell	465,372	0.02
723,874	Banco Santander	3,134,736	0.11
180,555	CaixaBank	892,483	0.03
20,662	Cellnex Telecom	627,505	0.02
16,369	EDP Renovaveis	213,615	0.01
15,802	Endesa	277,088	0.01
13,525	Grifols	106,307	0.01
270,373	Iberdrola	3,275,569	0.12
49,891	Inditex	2,312,947	0.08
20,597	Redeia	336,143	0.01
57,970	Repsol	854,188	0.03
199,813	Telefonica	791,259	0.03
	<b>Total Spain</b>	<u>18,232,383</u>	<u>0.66</u>
<b>Sweden: 0.82% (31 Dec 2023: 0.88%)</b>			
12,482	Alfa Laval	510,385	0.02
46,694	Assa Abloy	1,232,552	0.04

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EUR HEDGED EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Sweden: 0.82% (31 Dec 2023: 0.88%) (continued)</b>			
120,967	Atlas Copco Class A	2,123,042	0.08
74,398	Atlas Copco Class B	1,121,865	0.04
15,740	Beijer Ref	226,738	0.01
13,467	Boliden	402,347	0.01
32,942	Epiroc Class A	613,851	0.02
14,044	Epiroc Class B	239,799	0.01
18,332	EQT	505,864	0.02
27,120	Essity	648,488	0.02
8,019	Evolution	779,995	0.03
32,720	FastighetsBalder	209,349	0.01
11,580	Getinge	183,698	0.01
25,105	Hennes & Mauritz	370,823	0.01
96,526	Hexagon	1,017,558	0.04
2,854	Holmen	104,906	–
20,551	Husqvarna	153,797	–
5,780	Industrivarden Class A	183,635	0.01
7,372	Industrivarden Class C	232,266	0.01
10,509	Indutrade	251,474	0.01
7,544	Investment Latour	190,228	0.01
80,287	Investor	2,052,792	0.07
10,918	Lifco	279,923	0.01
3,399	Lundbergforetagen	156,922	0.01
72,823	Nibe Industrier	288,339	0.01
8,894	Sagax	212,515	0.01
46,166	Sandvik	863,931	0.03
21,478	Securitas	199,073	0.01
72,468	Skandinaviska Enskilda Banken	999,224	0.04
18,049	Skanska	303,413	0.01
17,920	SKF	335,979	0.01
25,603	Svenska Cellulosa	353,139	0.01
71,866	Svenska Handelsbanken	639,193	0.02
38,347	Swedbank	736,868	0.03
6,812	Swedish Orphan Biovitrum	170,209	0.01
22,187	Tele2	208,577	0.01
125,907	Telefonaktiebolaget LM Ericsson	729,925	0.03
121,201	Telia	303,589	0.01
10,228	Trelleborg	371,631	0.01
25,270	Volvo Car	72,993	–
7,786	Volvo Class A	189,607	0.01
75,777	Volvo Class B	1,809,961	0.06
	<b>Total Sweden</b>	<b>22,580,463</b>	<b>0.82</b>
<b>Switzerland: 1.64% (31 Dec 2023: 2.87%)</b>			
74,064	ABB	3,839,033	0.14
8,378	Adecco	259,411	0.01
23,254	Alcon	1,936,959	0.07
1,578	Bachem	135,094	–
1,801	Baloise	295,842	0.01
1,667	Banque Cantonale Vaudoise	165,043	0.01
179	Barry Callebaut	272,103	0.01
1,059	BKW	157,573	0.01
25,143	Cie Financiere Richemont	3,661,508	0.13
6,047	Clariant	88,783	–
8,535	DSM-Firmenich	901,296	0.03
349	EMS-Chemie	266,894	0.01
1,535	Geberit	846,018	0.03

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Switzerland: 1.64% (31 Dec 2023: 2.87%) (continued)</b>			
411	Givaudan	1,817,990	0.07
1,296	Helvetia	163,501	0.01
8,537	Julius Baer	444,989	0.02
2,372	Kuehne + Nagel International	636,425	0.02
5	Lindt & Spruengli	538,899	0.02
47	Lindt & Spruengli Pref	511,933	0.02
7,251	Logitech International	654,422	0.02
3,396	Lonza	1,729,252	0.06
90,978	Novartis	9,084,815	0.33
1,044	Partners	1,250,969	0.05
18,927	Sandoz	639,498	0.02
1,615	Schindler (PTG Cert)	378,649	0.01
1,178	Schindler (Regd)	273,989	0.01
7,078	SGS	587,950	0.02
15,375	SIG	262,616	0.01
7,055	Sika	1,884,118	0.07
2,186	Sonova	630,100	0.02
5,042	Straumann	582,691	0.02
1,442	Swatch	275,576	0.01
2,031	Swatch (Regd)	77,396	–
1,377	Swiss Life	944,523	0.03
2,910	Swiss Prime Site	257,438	0.01
1,206	Swisscom	633,007	0.02
2,904	Temenos	186,951	0.01
150,143	UBS	4,123,546	0.15
1,303	VAT	689,197	0.03
6,718	Zurich Insurance	3,341,999	0.12
	<b>Total Switzerland</b>	<b>45,427,996</b>	<b>1.64</b>
<b>United Kingdom: 2.46% (31 Dec 2023: 3.25%)</b>			
44,715	3i	1,617,012	0.06
13,232	Admiral	408,117	0.02
19,174	Ashtead	1,194,536	0.04
14,466	Associated British Foods	422,120	0.02
71,200	AstraZeneca	10,376,380	0.38
46,396	Auto Trader	438,439	0.02
118,237	Aviva	664,654	0.02
678,727	Barclays Bank	1,672,328	0.06
43,801	Barratt Developments	243,948	0.01
5,175	Berkeley	280,041	0.01
307,696	BT	509,357	0.02
15,422	Bunzl	547,514	0.02
18,420	Burberry	190,710	0.01
265,877	Centrica	423,039	0.02
112,599	CK Hutchison	503,276	0.02
9,006	Coca-Cola Europacific Partners	612,332	0.02
75,790	Compass	1,930,873	0.07
6,351	Croda International	295,738	0.01
5,000	DCC	326,714	0.01
103,336	Diageo	3,034,253	0.11
30,417	Entain	226,019	0.01
8,158	Flutter Entertainment	1,391,843	0.05
18,408	Halma	587,520	0.02
18,782	Hargreaves Lansdown	250,770	0.01
868,786	HSBC	7,007,989	0.25
63,794	Informa	643,932	0.02

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>United Kingdom: 2.46% (31 Dec 2023: 3.25%) (continued)</b>			
7,208	InterContinental Hotels	707,847	0.03
6,292	Intertek	355,774	0.01
77,453	J Sainsbury	232,952	0.01
136,643	JD Sports Fashion	192,594	0.01
95,999	Kingfisher	281,712	0.01
34,873	Land Securities REIT	254,811	0.01
249,805	Legal & General	668,829	0.02
2,928,481	Lloyds Banking	1,890,755	0.07
20,762	London Stock Exchange	2,301,892	0.08
107,013	M&G	257,487	0.01
221,081	National Grid	2,301,459	0.08
310,875	NatWest	1,143,273	0.04
5,151	Next	548,979	0.02
24,101	Pearson	281,650	0.01
16,933	Persimmon	270,022	0.01
36,978	Phoenix	227,450	0.01
32,656	Reckitt Benckiser	1,649,292	0.06
86,890	RELX	3,729,407	0.13
124,311	Rentokil Initial	676,218	0.02
44,070	Sage	565,795	0.02
39,469	Schroders	169,358	0.01
58,180	Segro REIT	616,360	0.02
10,343	Severn Trent	290,343	0.01
42,629	Smith & Nephew	493,043	0.02
17,044	Smiths	342,755	0.01
3,633	Spirax	363,370	0.01
48,970	SSE	1,033,594	0.04
102,539	Standard Chartered	865,945	0.03
174,775	Taylor Wimpey	293,031	0.01
325,562	Tesco	1,175,014	0.04
115,331	Unilever	5,910,494	0.21
32,265	United Utilities	373,935	0.01
1,115,994	Vodafone	918,240	0.03
9,046	Whitbread	317,418	0.01
30,569	Wise	245,717	0.01
47,904	WPP	409,297	0.02
	<b>Total United Kingdom</b>	<b>68,155,566</b>	<b>2.46</b>
<b>United States: 73.72% (31 Dec 2023: 69.45%)</b>			
25,727	3M	2,453,037	0.09
5,261	A.O. Smith	401,441	0.01
79,799	Abbott Laboratories	7,736,799	0.28
81,530	AbbVie	13,047,843	0.47
2,570	Abiomed	–	–
28,858	Accenture	8,169,634	0.29
20,604	Adobe Systems	10,680,052	0.39
74,294	Advanced Micro Devices	11,244,441	0.41
6,410	AECOM	527,154	0.02
32,882	AES	539,059	0.02
25,419	Aflac	2,118,191	0.08
13,438	Agilent Technologies	1,625,349	0.06
10,389	Air Products & Chemicals	2,501,406	0.09
20,137	Airbnb	2,848,960	0.10
7,229	Akamai Technologies	607,593	0.02
5,702	Albemarle	508,192	0.02
17,555	Albertsons	323,500	0.01

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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>United States: 73.72% (31 Dec 2023: 69.45%) (continued)</b>			
7,083	Alexandria REIT	773,033	0.03
3,408	Align Technology	767,710	0.03
4,213	Allegion	464,442	0.02
12,180	Alliant Energy	578,458	0.02
12,219	Allstate	1,820,280	0.07
13,553	Ally Financial	501,654	0.02
6,092	Alnylam Pharmaceuticals	1,381,251	0.05
271,112	Alphabet Class A	46,077,023	1.66
235,259	Alphabet Class C	40,262,379	1.45
431,066	Amazon.com	77,726,618	2.81
23,918	American Electric Power	1,958,074	0.07
26,312	American Express	5,684,669	0.21
3,223	American Financial	369,950	0.01
13,751	American Homes 4 Rent REIT	476,778	0.02
30,837	American International	2,136,075	0.08
21,666	American Tower REIT	3,929,496	0.14
9,116	American Water Works	1,098,598	0.04
4,551	Ameriprise Financial	1,813,988	0.07
10,613	AMETEK	1,650,845	0.06
24,647	Amgen	7,185,402	0.26
56,216	Amphenol	3,533,727	0.13
22,710	Analog Devices	4,836,748	0.17
23,646	Annaly Capital Management REIT	420,520	0.01
4,180	ANSYS	1,253,902	0.05
9,332	Aon	2,556,276	0.09
15,292	APA	420,057	0.01
18,412	Apollo Global Management	2,028,369	0.07
675,578	Apple	132,764,391	4.80
38,139	Applied Materials	8,397,875	0.30
8,071	AppLovin	626,703	0.02
12,480	Aptiv	820,006	0.03
17,257	Arch Capital	1,624,501	0.06
23,555	Archer-Daniels-Midland	1,328,575	0.05
8,605	Ares Management	1,070,095	0.04
12,121	Arista Networks	3,963,768	0.14
9,827	Arthur J Gallagher	2,377,643	0.09
1,453	Aspen Technology	269,288	0.01
2,085	Assurant	323,425	0.01
329,055	AT&T	5,867,265	0.21
7,039	Atlassian	1,161,706	0.04
6,949	Atmos Energy	756,334	0.03
9,882	Autodesk	2,281,596	0.08
18,695	Automatic Data Processing	4,163,573	0.15
793	AutoZone	2,193,171	0.08
6,381	AvalonBay Communities REIT	1,231,785	0.04
29,019	Avantor	574,017	0.02
3,927	Avery Dennison	801,156	0.03
3,339	Axon Enterprise	916,695	0.03
46,716	Baker Hughes	1,533,008	0.06
14,156	Ball	792,762	0.03
326,531	Bank of America	12,116,760	0.44
34,737	Bank of New York Mellon	1,941,123	0.07
9,412	Bath & Body Works	342,933	0.01
24,169	Baxter International	754,330	0.03
13,238	Becton Dickinson	2,886,730	0.10
8,133	Bentley Systems	374,570	0.01



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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

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Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>United States: 73.72% (31 Dec 2023: 69.45%) (continued)</b>			
60,378	Berkshire Hathaway	22,917,443	0.83
8,620	Best Buy	677,938	0.02
6,706	Biogen	1,450,511	0.05
9,199	BioMarin Pharmaceutical	706,651	0.03
688	Bio-Rad Laboratories	175,320	0.01
7,903	Bio-Techne	528,341	0.02
6,835	BlackRock	5,021,070	0.18
32,648	Blackstone	3,771,236	0.14
17,841	Block	1,073,540	0.04
7,049	Block ADR	422,428	0.02
1,567	Booking	5,792,088	0.21
7,435	Boston Properties REIT	427,057	0.02
68,464	Boston Scientific	4,919,443	0.18
777,943	BP	4,360,258	0.16
92,335	Bristol-Myers Squibb	3,577,954	0.13
20,269	Broadcom	30,363,879	1.10
5,685	Broadridge Financial Solutions	1,044,969	0.04
5,642	Brookfield Renewable	149,117	0.01
11,379	Brown & Brown	949,285	0.03
6,977	Brown-Forman	281,163	0.01
1,655	BRP	98,914	–
5,770	Builders FirstSource	745,160	0.03
6,465	Bunge Global	644,057	0.02
3,062	Burlington Stores	685,682	0.02
12,417	Cadence Design Systems	3,565,507	0.13
10,911	Caesars Entertainment	404,575	0.01
5,177	Camden Property Trust REIT	527,047	0.02
9,824	Campbell Soup	414,226	0.01
17,538	Capital One Financial	2,265,581	0.08
11,338	Cardinal Health	1,040,123	0.04
2,210	Carlisle Cos	835,563	0.03
11,684	Carlyle	437,707	0.02
7,511	CarMax	513,979	0.02
48,037	Carnival	839,051	0.03
37,740	Carrier Global	2,221,264	0.08
8,829	Catalent	463,219	0.02
22,936	Caterpillar	7,128,511	0.26
5,029	CBOE Global Markets	797,977	0.03
14,389	CBRE	1,196,365	0.04
6,246	CDW	1,304,506	0.05
7,240	Celsius	385,660	0.01
8,130	Cencora	1,709,064	0.06
24,974	Centene	1,544,928	0.06
7,460	Ceridian HCM	345,245	0.01
8,237	CF Industries	569,654	0.02
5,160	CH Robinson Worldwide	424,259	0.02
2,533	Charles River Laboratories International	488,236	0.02
70,139	Charles Schwab	4,822,527	0.17
4,386	Charter Communications	1,223,456	0.04
11,047	Cheniere Energy	1,802,050	0.06
80,834	Chevron	11,797,578	0.43
65,250	Chipotle Mexican Grill	3,814,241	0.14
18,592	Chubb	4,424,957	0.16
11,080	Church & Dwight	1,071,868	0.04
13,270	Cigna	4,092,992	0.15
7,579	Cincinnati Financial	835,157	0.03

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EUR HEDGED EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>United States: 73.72% (31 Dec 2023: 69.45%) (continued)</b>			
4,147	Cintas	2,709,567	0.10
186,466	Cisco Systems	8,265,920	0.30
87,578	Citigroup	5,185,631	0.19
20,607	Citizens Financial	692,764	0.02
26,362	Cleveland-Cliffs	378,550	0.01
5,352	Clorox	681,491	0.02
13,868	Cloudflare	1,071,786	0.04
16,447	CME	3,017,010	0.11
13,549	CMS Energy	752,575	0.03
38,281	CNH Industrial	361,826	0.01
189,626	Coca-Cola	11,261,670	0.41
22,960	Cognizant Technology Solutions	1,456,758	0.05
8,825	Coinbase Global	1,829,885	0.07
36,347	Colgate-Palmolive	3,290,985	0.12
182,382	Comcast	6,663,941	0.24
20,183	Conagra Brands	535,200	0.02
8,136	Confluent	224,172	0.01
54,115	ConocoPhillips	5,775,296	0.21
16,364	Consolidated Edison	1,365,308	0.05
7,714	Constellation Brands	1,851,792	0.07
14,627	Constellation Energy	2,733,239	0.10
8,462	Cooper	689,277	0.02
39,847	Copart	2,013,635	0.07
11,831	Corebridge Financial	321,454	0.01
36,605	Corning	1,326,899	0.05
2,981	Corpay	741,001	0.03
31,937	Corteva	1,607,354	0.06
19,278	CoStar	1,333,586	0.05
20,423	Costco Wholesale	16,197,197	0.58
35,159	Coterra Energy	874,915	0.03
31,439	CRH	2,199,483	0.08
10,612	Crowdstrike	3,794,180	0.14
5,976	Crown	414,793	0.01
19,639	Crown Castle REIT	1,790,278	0.06
22,314	CSL	4,104,818	0.15
89,767	CSX	2,801,685	0.10
6,162	Cummins	1,592,202	0.06
57,810	CVS Health	3,185,686	0.11
1,669	CyberArk Software	425,788	0.02
32,282	Danaher	7,525,689	0.27
5,118	Darden Restaurants	722,609	0.03
12,819	Datadog	1,551,198	0.06
2,152	DaVita	278,239	0.01
1,210	Deckers Outdoor	1,092,810	0.04
12,094	Deere	4,216,171	0.15
12,535	Dell Technologies	1,612,971	0.06
7,560	Delta Air Lines	334,636	0.01
17,377	DexCom	1,838,306	0.07
7,757	Diamondback Energy	1,448,914	0.05
2,902	Dick's Sporting Goods	581,754	0.02
14,196	Digital Realty Trust REIT	2,013,997	0.07
11,228	Discover Financial Services	1,370,408	0.05
10,299	DocuSign	514,109	0.02
10,419	Dollar General	1,285,472	0.05
10,093	Dollar Tree	1,005,486	0.04
38,744	Dominion Energy	1,771,361	0.06

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Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>United States: 73.72% (31 Dec 2023: 69.45%) (continued)</b>			
1,641	Domino's Pizza	790,574	0.03
13,480	DoorDash	1,368,187	0.05
6,211	Dover	1,045,743	0.04
32,266	Dow	1,597,118	0.06
13,734	DR Horton	1,805,955	0.07
20,689	DraftKings	736,831	0.03
35,355	Duke Energy	3,306,398	0.12
19,394	DuPont de Nemours	1,456,518	0.05
12,220	Dynatrace	510,122	0.02
18,352	Eaton	5,369,041	0.19
23,511	eBay	1,178,457	0.04
11,884	Ecolab	2,639,041	0.10
17,076	Edison International	1,144,136	0.04
27,268	Edwards Lifesciences	2,350,124	0.08
11,781	Electronic Arts	1,531,557	0.06
10,689	Elevance Health	5,404,191	0.20
37,222	Eli Lilly and Company	31,443,950	1.14
2,236	EMCOR	761,669	0.03
26,639	Emerson Electric	2,738,094	0.10
6,498	Enphase Energy	604,540	0.02
7,019	Entegris	886,748	0.03
26,663	EOG Resources	3,131,394	0.11
2,881	EPAM Systems	505,664	0.02
19,742	EQT Corp	681,184	0.02
5,521	Equifax	1,249,006	0.04
4,351	Equinix REIT	3,071,581	0.11
14,736	Equitable	561,804	0.02
8,131	Equity LifeStyle Properties REIT	494,119	0.02
15,917	Equity Residential REIT	1,029,797	0.04
1,054	Erie Indemnity	356,398	0.01
12,184	Essential Utilities	424,379	0.02
2,803	Essex Property Trust REIT	711,898	0.03
10,403	Estee Lauder Companies	1,032,777	0.04
4,933	Etsy	271,470	0.01
2,066	Everest	734,488	0.03
15,440	Eversource Energy	816,984	0.03
8,744	Exact Sciences	344,702	0.01
47,133	Exelon	1,522,065	0.05
6,348	Expedia	746,242	0.03
6,382	Expeditors International of Washington	743,093	0.03
42,490	Experian	1,847,269	0.07
9,693	Extra Space Storage REIT	1,405,542	0.05
206,758	Exxon Mobil	22,208,519	0.80
2,445	F5	392,911	0.01
1,869	FactSet Research Systems	711,973	0.03
1,132	Fair Isaac	1,572,347	0.06
26,199	Fastenal	1,536,128	0.06
10,804	FedEx	3,022,600	0.11
9,439	Ferguson	1,705,493	0.06
22,746	Ferrovial	824,770	0.03
11,150	Fidelity National Financial	514,143	0.02
27,121	Fidelity National Informaion Services	1,907,011	0.07
30,187	Fifth Third Bancorp	1,027,780	0.04
437	First Citizens BancShares	686,482	0.02
4,768	First Solar	1,003,026	0.04
26,750	Fiserv	3,719,916	0.13

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>United States: 73.72% (31 Dec 2023: 69.45%) (continued)</b>			
177,135	Ford Motor	2,072,566	0.07
30,777	Fortinet	1,730,749	0.06
15,663	Fortive	1,082,928	0.04
6,332	Fortune Brands Innovations	383,672	0.01
10,171	Fox Class A	326,174	0.01
6,357	Fox Class B	189,924	0.01
13,746	Franklin Resources	286,656	0.01
65,297	Freeport-McMoRan	2,960,984	0.11
12,944	Gaming and Leisure Properties REIT	546,021	0.02
6,787	Garmin	1,031,713	0.04
3,626	Gartner	1,519,283	0.05
19,310	GE HealthCare Technologies	1,403,905	0.05
12,396	GE Vernova	1,983,707	0.07
25,447	Gen Digital	593,110	0.02
26,677	General Mills	1,574,609	0.06
53,524	General Motors	2,320,247	0.08
6,185	Genuine Parts	798,236	0.03
8,585	GFL Environmental	311,899	0.01
57,773	Gilead Sciences	3,698,442	0.13
11,581	Global Payments	1,044,910	0.04
6,029	GoDaddy	785,922	0.03
14,891	Goldman Sachs	6,284,579	0.23
7,774	Graco	575,062	0.02
1	GRAIL	10	–
189,433	GSK	3,417,378	0.12
325,907	Haleon	1,240,069	0.04
41,624	Halliburton	1,311,928	0.05
13,886	Hartford Financial Services	1,302,634	0.05
9,217	HCA Healthcare	2,762,993	0.10
32,115	Healthpeak Properties REIT	587,314	0.02
1,840	HEICO	383,898	0.01
3,587	HEICO - New York	594,135	0.02
4,986	Henry Schein	298,206	0.01
6,791	Hershey	1,164,814	0.04
12,735	Hess	1,752,897	0.06
61,746	Hewlett Packard Enterprise	1,219,653	0.04
7,437	HF Sinclair	370,133	0.01
11,237	Hilton Worldwide	2,287,766	0.08
24,677	Holcim	2,040,115	0.07
10,712	Hologic	742,119	0.03
45,669	Home Depot	14,668,623	0.53
15,317	Hormel Foods	435,750	0.02
35,163	Host Hotels & Resorts REIT	589,905	0.02
17,896	Howmet Aerospace	1,296,260	0.05
44,419	HP	1,451,414	0.05
2,417	Hubbell	824,227	0.03
2,108	HubSpot	1,160,044	0.04
5,492	Humana	1,914,706	0.07
70,205	Huntington Bancshares	863,356	0.03
2,226	Hyatt Hotels	315,534	0.01
3,665	IDEX	688,032	0.02
3,873	IDEXX Laboratories	1,760,602	0.06
13,848	Illinois Tool Works	3,061,742	0.11
6,782	Illumina	660,513	0.02
6,973	Incyte	394,405	0.01
18,334	Ingersoll-Rand	1,553,964	0.06

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>United States: 73.72% (31 Dec 2023: 69.45%) (continued)</b>			
3,459	Insulet	651,296	0.02
195,427	Intel	5,647,188	0.20
26,233	Intercontinental Exchange	3,350,628	0.12
42,112	International Business Machines	6,795,680	0.25
11,551	International Flavors & Fragrances	1,026,145	0.04
16,111	International Paper	648,649	0.02
18,760	Interpublic	509,194	0.02
12,833	Intuit	7,869,350	0.28
16,283	Intuitive Surgical	6,758,565	0.24
26,719	Invitation Homes REIT	894,747	0.03
8,426	IQVIA	1,662,322	0.06
13,092	Iron Mountain REIT	1,094,756	0.04
5,654	Jabil	573,920	0.02
3,050	Jack Henry & Associates	472,462	0.02
19,930	James Hardie Industries	587,427	0.02
3,776	JB Hunt Transport Services	563,714	0.02
5,186	JM Smucker	527,624	0.02
111,086	Johnson & Johnson	15,149,363	0.55
31,970	Johnson Controls International	1,982,781	0.07
132,346	JPMorgan Chase & Co	24,976,255	0.90
13,980	Juniper Networks	475,587	0.02
12,156	Kellanova	654,218	0.02
87,318	Kenvue	1,481,167	0.05
50,199	Keurig Dr Pepper	1,564,401	0.06
45,796	KeyCorp	607,195	0.02
7,818	Keysight Technologies	997,538	0.04
15,878	Kimberly-Clark	2,047,436	0.07
31,939	Kimco Realty REIT	579,923	0.02
90,887	Kinder Morgan	1,685,024	0.06
27,968	KKR	2,746,305	0.10
6,272	KLA	4,825,124	0.17
7,717	Knight-Swift Transportation	359,443	0.01
41,821	Kraft Heinz	1,257,264	0.05
31,720	Kroger	1,477,751	0.05
3,801	Labcorp	721,756	0.03
5,992	Lam Research	5,953,423	0.21
5,972	Lamb Weston	468,510	0.02
17,664	Las Vegas Sands	729,304	0.03
6,485	Lattice Semiconductor	350,889	0.01
11,499	Lennar	1,607,982	0.06
1,557	Lennox International	777,200	0.03
8,414	Liberty Media-Liberty Formula One	563,995	0.02
22,195	Linde	9,087,369	0.33
7,881	Live Nation Entertainment	689,307	0.02
11,856	LKQ	460,080	0.02
8,216	Loews	572,954	0.02
26,626	Lowe's Cos	5,476,994	0.20
3,404	LPL Financial	887,089	0.03
5,352	Lululemon Athletica	1,491,619	0.05
11,399	LyondellBasell Industries	1,017,428	0.04
7,378	M&T Bank	1,041,973	0.04
2,657	Manhattan Associates	611,550	0.02
26,836	Marathon Oil	717,880	0.03
16,785	Marathon Petroleum	2,716,923	0.10
620	Markel	911,508	0.03
1,919	MarketAxess	359,055	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>United States: 73.72% (31 Dec 2023: 69.45%) (continued)</b>			
11,391	Marriott International	2,569,631	0.09
22,868	Marsh & McLennan	4,496,146	0.16
2,811	Martin Marietta Materials	1,421,040	0.05
39,735	Marvell Technology	2,591,534	0.09
9,393	Masco	584,307	0.02
38,267	Mastercard	15,751,686	0.57
14,115	Match	400,106	0.01
10,891	McCormick	720,884	0.03
33,323	McDonald's	7,923,521	0.29
6,118	McKesson	3,333,946	0.12
60,818	Medtronic	4,466,512	0.16
116,727	Merck & Co	13,483,371	0.49
100,889	Meta Platforms	47,464,661	1.71
28,973	MetLife	1,897,471	0.07
965	Mettler-Toledo International	1,258,385	0.05
9,734	MGM Resorts International	403,619	0.01
24,358	Microchip Technology	2,079,549	0.07
50,918	Micron Technology	6,248,887	0.23
325,067	Microsoft	135,562,111	4.90
748	MicroStrategy	961,376	0.03
5,452	Mid-America Apartment Communities REIT	725,458	0.03
15,342	Moderna	1,699,895	0.06
2,549	Molina Healthcare	707,084	0.03
9,608	Molson Coors Beverage	455,680	0.02
1,783	Monday.com	400,537	0.01
61,431	Mondelez International	3,750,916	0.14
3,474	MongoDB	810,227	0.03
2,249	Monolithic Power Systems	1,724,244	0.06
33,524	Monster Beverage	1,562,420	0.06
7,607	Moody's	2,987,651	0.11
56,091	Morgan Stanley	5,086,526	0.18
16,390	Mosaic	441,960	0.02
7,676	Motorola Solutions	2,764,936	0.10
19,148	Nasdaq	1,076,612	0.04
122,871	Nestle	11,701,823	0.42
9,882	NetApp	1,187,592	0.04
19,924	Netflix	12,546,124	0.45
4,850	Neurocrine Biosciences	622,999	0.02
36,718	Newmont	1,434,460	0.05
17,464	Newmont GDR	690,713	0.02
19,441	News	500,106	0.02
94,353	NextEra Energy	6,233,857	0.22
55,567	Nike	3,907,707	0.14
2,553	Nordson	552,501	0.02
10,469	Norfolk Southern	2,097,121	0.08
9,247	Northern Trust	724,575	0.03
10,155	NRG Energy	737,736	0.03
10,964	Nucor	1,617,158	0.06
1,151,252	NVIDIA	132,704,147	4.79
138	NVR	977,113	0.04
2,709	O'Reilly Automotive	2,669,341	0.10
31,587	Occidental Petroleum	1,857,643	0.07
7,686	Okta	671,319	0.02
8,956	Old Dominion Freight Line	1,475,745	0.05
8,468	Omnicom	708,728	0.03
20,504	ON Semiconductor	1,311,452	0.05

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>United States: 73.72% (31 Dec 2023: 69.45%) (continued)</b>			
25,944	ONEOK	1,974,092	0.07
75,913	Oracle	10,001,321	0.36
18,935	Otis Worldwide	1,700,661	0.06
11,673	Ovintiv	510,486	0.02
3,845	Owens Corning	623,236	0.02
24,140	PACCAR	2,318,611	0.08
4,006	Packaging Corporation of America	682,375	0.02
88,172	Palantir Technologies	2,083,878	0.08
15,060	Palo Alto Networks	4,763,695	0.17
22,311	Paramount Global	216,292	0.01
5,832	Parker Hannifin	2,752,399	0.10
14,985	Paychex	1,657,683	0.06
2,596	Paycom Software	346,472	0.01
2,201	Paylocity	270,774	0.01
45,394	PayPal	2,457,862	0.09
8,057	Pentair	576,375	0.02
63,303	PepsiCo	9,741,604	0.35
258,823	Pfizer	6,757,049	0.24
93,947	PG&E	1,530,501	0.06
19,443	Phillips 66	2,561,015	0.09
26,659	Pinterest	1,096,209	0.04
18,671	PNC Financial Services	2,708,623	0.10
1,901	Pool	545,122	0.02
10,356	PPG Industries	1,216,437	0.04
10,124	Principal Financial	741,057	0.03
108,627	Procter & Gamble	16,715,432	0.60
27,187	Progressive	5,268,964	0.19
42,881	Prologis REIT	4,493,553	0.16
16,709	Prudential Financial	1,827,038	0.07
5,762	PTC	976,704	0.04
23,120	Public Service Enterprise	1,589,871	0.06
7,436	Public Storage REIT	1,995,769	0.07
9,736	PulteGroup	1,000,171	0.04
14,664	Pure Storage	878,540	0.03
10,971	QIAGEN	422,932	0.02
4,789	Qorvo	518,512	0.02
51,279	QUALCOMM	9,529,975	0.34
6,722	Quanta Services	1,593,649	0.06
5,459	Quest Diagnostics	697,204	0.02
8,946	Raymond James Financial	1,031,785	0.04
38,264	Realty Income REIT	1,885,798	0.07
8,128	Regency Centers REIT	471,716	0.02
4,948	Regeneron Pharmaceuticals	4,852,341	0.18
40,193	Regions Financial	751,544	0.03
2,719	Reliance	724,559	0.03
2,641	Repligen	310,636	0.01
10,296	Republic Services	1,866,970	0.07
6,721	ResMed	1,200,405	0.04
5,291	Revvity	517,671	0.02
30,502	Rivian Automotive	381,933	0.01
26,141	Robinhood Markets	553,918	0.02
20,863	Roblox	724,341	0.03
1,255	Roche	356,794	0.01
32,359	Roche Holding	8,383,121	0.30
5,505	Rockwell Automation	1,413,964	0.05
6,306	Roku	352,618	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EUR HEDGED EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>United States: 73.72% (31 Dec 2023: 69.45%) (continued)</b>			
13,894	Rollins	632,506	0.02
4,973	Roper Technologies	2,615,424	0.09
15,456	Ross Stores	2,095,699	0.08
10,939	Royal Caribbean Cruises	1,627,250	0.06
15,607	Royalty Pharma	384,004	0.01
5,950	RPM International	597,804	0.02
14,660	S&P Global	6,100,639	0.22
44,538	Salesforce	10,684,133	0.39
9,219	Samsara	289,881	0.01
52,179	Sanofi	4,692,979	0.17
4,897	SBA Communications REIT	896,927	0.03
64,702	Schlumberger	2,848,276	0.10
24,937	Schneider Electric	5,593,369	0.20
8,996	Seagate Technology	866,822	0.03
5,455	SEI Investments	329,260	0.01
28,673	Sempra	2,034,867	0.07
9,358	ServiceNow	6,868,820	0.25
294,900	Shell	9,857,405	0.36
11,180	Sherwin-Williams	3,113,084	0.11
14,981	Simon Property REIT	2,121,871	0.08
7,813	Skyworks Solutions	776,962	0.03
49,519	Snap	767,446	0.03
2,443	Snap-on	595,825	0.02
13,547	Snowflake	1,707,548	0.06
6,691	Solventum	330,133	0.01
6,613	Southwest Airlines	176,532	0.01
11,015	SS&C Technologies	644,096	0.02
7,490	Stanley Black & Decker	558,317	0.02
52,589	Starbucks	3,819,971	0.14
12,970	State Street	895,526	0.03
7,127	Steel Dynamics	861,158	0.03
100,407	Stellantis	1,854,517	0.07
4,807	STERIS	984,678	0.04
15,705	Stryker	4,985,889	0.18
6,032	Sun Communities REIT	677,295	0.02
2,389	Super Micro Computer	1,826,384	0.07
13,508	Swiss Re	1,563,889	0.06
18,363	Synchrony Financial	808,537	0.03
7,044	Synopsys	3,910,989	0.14
23,073	Sysco	1,536,908	0.06
10,574	T Rowe Price	1,137,661	0.04
7,312	Take-Two Interactive Software	1,060,828	0.04
10,090	Targa Resources	1,212,400	0.04
21,158	Target	2,922,538	0.11
13,843	TE Connectivity	1,942,993	0.07
2,294	Teleflex	450,196	0.02
24,015	Tenaris	344,615	0.01
7,047	Teradyne	975,040	0.04
131,903	Tesla	24,353,595	0.88
41,865	Texas Instruments	7,598,785	0.27
17,497	Thermo Fisher Scientific	9,028,076	0.33
52,059	TJX	5,347,978	0.19
24,895	T-Mobile US	4,092,373	0.15
17,769	Toast	427,252	0.02
5,167	Toro	450,820	0.02
4,971	Tractor Supply	1,252,316	0.05



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NORTHERN TRUST WORLD CUSTOM ESG EUR HEDGED EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>United States: 73.72% (31 Dec 2023: 69.45%) (continued)</b>			
20,289	Trade Desk	1,848,963	0.07
5,525	Tradeweb Markets	546,443	0.02
10,335	Trane Technologies	3,171,907	0.11
2,584	TransDigm	3,080,330	0.11
9,292	TransUnion	642,962	0.02
10,351	Travelers Cos	1,963,865	0.07
10,632	Trimble	554,739	0.02
61,065	Truist Financial	2,213,553	0.08
8,766	Twilio	464,657	0.02
1,864	Tyler Technologies	874,441	0.03
13,892	Tyson Foods	740,647	0.03
86,987	Uber Technologies	5,898,964	0.21
13,440	UDR REIT	516,031	0.02
4,650	U-Haul	260,409	0.01
20,010	UiPath	236,741	0.01
2,136	Ulta Beauty	769,040	0.03
28,060	Union Pacific	5,923,821	0.21
33,818	United Parcel Service	4,318,165	0.16
3,018	United Rentals	1,821,163	0.07
1,996	United Therapeutics	593,259	0.02
42,449	UnitedHealth	20,170,354	0.73
11,432	Unity Software	173,440	0.01
71,705	US Bancorp	2,656,112	0.10
15,055	Valero Energy	2,202,026	0.08
7,250	Veeva Systems	1,237,996	0.04
18,125	Ventas REIT	866,888	0.03
11,761	Veralto	1,047,654	0.04
4,014	VeriSign	665,910	0.02
6,558	Verisk Analytics	1,649,367	0.06
193,755	Verizon Communications	7,455,522	0.27
11,847	Vertex Pharmaceuticals	5,181,176	0.19
16,663	Vertiv	1,345,944	0.05
59,997	Viatis	595,072	0.02
45,394	VICI Properties REIT	1,213,048	0.04
72,795	Visa	17,827,388	0.64
15,908	Vistra	1,276,202	0.05
6,033	Vulcan Materials	1,399,847	0.05
34,498	Walgreens Boots Alliance	389,320	0.01
204,387	Walmart	12,912,567	0.47
84,275	Walt Disney	7,807,478	0.28
112,848	Warner Bros Discovery	783,381	0.03
475	Waste Connections CAD	77,744	–
11,437	Waste Connections USD	1,871,325	0.07
18,640	Waste Management	3,710,434	0.13
2,910	Waters	787,730	0.03
1,604	Watsco	693,293	0.02
162,793	Wells Fargo	9,021,018	0.33
26,480	Welltower REIT	2,575,731	0.09
3,314	West Pharmaceutical Services	1,018,520	0.04
14,571	Western Digital	1,030,133	0.04
7,962	Westinghouse Air Brake Technologies	1,174,149	0.04
1,952	Westlake	263,764	0.01
12,794	WestRock	599,978	0.02
31,755	Weyerhaeuser REIT	841,170	0.03
57,748	Williams Cos	2,289,984	0.08
2,783	Williams-Sonoma	733,227	0.03

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EUR HEDGED EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing:</b>			
<b>98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.18%) (continued)</b>			
<b>United States: 73.72% (31 Dec 2023: 69.45%) (continued)</b>			
4,650	Willis Towers Watson	1,137,346	0.04
9,528	Workday	1,987,478	0.07
10,395	WP Carey REIT	533,935	0.02
8,852	WR Berkley	649,023	0.02
2,026	WW Grainger	1,705,564	0.06
4,073	Wynn Resorts	340,129	0.01
26,361	Xcel Energy	1,313,684	0.05
10,930	Xylem	1,383,192	0.05
12,976	Yum! Brands	1,603,733	0.06
2,225	Zebra Technologies	641,352	0.02
7,852	Zillow	339,869	0.01
9,159	Zimmer Biomet	927,480	0.03
21,213	Zoetis	3,431,291	0.12
11,225	Zoom Video Communications	619,928	0.02
4,214	Zscaler	755,669	0.03
	<b>Total United States</b>	<b>2,040,939,534</b>	<b>73.72</b>
<b>Zambia: 0.01% (31 Dec 2023: 0.01%)</b>			
28,540	First Quantum Minerals	349,713	0.01
	<b>Total Zambia</b>	<b>349,713</b>	<b>0.01</b>
	<b>Total Equities</b>	<b>2,735,471,693</b>	<b>98.81</b>
	<b>Total Transferable Securities Admitted to an Official Stock Exchange Listing</b>	<b>2,735,471,693</b>	<b>98.81</b>

**Unrealised Gains on Futures Contracts: 0.00% (31 Dec 2023: 0.02%)**

Counterparty	Description	Currency	No. of Contracts	Notional Value €	Unrealised Gains €	% of Net Assets
<b>Australia: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	SFE S&P ASX Share Price Index					
	200 Futures September 2024	AUD	3	363,228	2,776	—
	<b>Total Australia</b>				<b>2,776</b>	<b>—</b>
<b>Canada: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	S&P/TSX 60 Index Futures					
	September 2024	CAD	3	536,164	5,141	—
	<b>Total Canada</b>				<b>5,141</b>	<b>—</b>
<b>Japan: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	OSE TOPIX Index Futures					
	September 2024	JPY	8	1,304,164	3,715	—
	<b>Total Japan</b>				<b>3,715</b>	<b>—</b>
<b>Singapore: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	SGX MSCI Singapore Index Futures					
	July 2024	SGD	6	130,679	1,921	—
	<b>Total Singapore</b>				<b>1,921</b>	<b>—</b>
<b>United States: 0.00% (31 Dec 2023: 0.02%)</b>						
Citigroup	CME E-Mini Standard & Poor's 500 Index Future September 2024	USD	60	15,455,563	41,274	—

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EUR HEDGED EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Financial Assets at Fair Value through Profit or Loss

Unrealised Gains on Futures Contracts: 0.00% (31 Dec 2023: 0.02%) (continued)

Counterparty	Description	Currency	No. of Contracts	Notional Value €	Unrealised Gains €	% of Net Assets
<b>United States: 0.00% (31 Dec 2023: 0.02%) (continued)</b>						
Eurex Euro Stoxx Index 50 Futures						
Citigroup	September 2024	EUR	33	1,625,580	2,329	—
<b>Total United States</b>					<b>43,603</b>	<b>—</b>
<b>Total Unrealised Gains on Futures Contracts</b>					<b>57,156</b>	<b>—</b>

Unrealised Gains on Forward Currency Contracts: 0.12% (31 Dec 2023: 0.78%)

Counterparty	Currency Buys	Currency Sells	Currency Rate	Maturity Date	Unrealised Gains €	% of Net Assets
TD Bank	EUR 164,037,645	JPY 27,900,639,000	0.0059	02/07/2024	2,202,595	0.08
Morgan Stanley	USD 42,298,000	EUR 38,845,419	0.9184	02/07/2024	620,874	0.03
TD Bank	USD 17,546,000	EUR 16,128,973	0.9192	02/07/2024	242,382	0.01
Morgan Stanley	CAD 2,189,000	EUR 1,467,252	0.6703	02/07/2024	25,388	—
Morgan Stanley	AUD 1,966,000	EUR 1,201,547	0.6112	02/07/2024	23,546	—
Morgan Stanley	GBP 2,451,000	EUR 2,871,189	1.1714	02/07/2024	19,699	—
Morgan Stanley	GBP 1,615,000	EUR 1,894,575	1.1731	02/07/2024	10,274	—
Morgan Stanley	CHF 1,348,000	EUR 1,391,280	1.0321	02/07/2024	8,404	—
TD Bank	CHF 776,000	EUR 799,658	1.0305	02/07/2024	6,095	—
TD Bank	HKD 3,089,000	EUR 363,791	0.1178	02/07/2024	5,372	—
TD Bank	SGD 794,000	EUR 541,585	0.6821	02/07/2024	5,062	—
Morgan Stanley	HKD 1,878,000	EUR 220,937	0.1176	02/07/2024	3,500	—
TD Bank	NOK 3,997,000	EUR 346,929	0.0868	02/07/2024	3,333	—
TD Bank	GBP 446,000	EUR 523,146	1.1730	02/07/2024	2,899	—
TD Bank	EUR 28,174,125	DKK 210,086,000	0.1341	02/07/2024	2,837	—
TD Bank	EUR 4,602,266	NOK 52,498,000	0.0877	02/07/2024	1,803	—
<b>Total Unrealised Gains on Forward Currency Contracts</b>					<b>3,184,063</b>	<b>0.12</b>

Financial Liabilities at Fair Value through Profit or Loss

Unrealised Losses on Futures Contracts: 0.00% (31 Dec 2023: 0.00%)

Counterparty	Description	Currency	No. of Contracts	Notional Value €	Unrealised Losses €	% of Net Assets
<b>Hong Kong: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	Hang Seng Index Futures July 2024	HKD	1	105,347	(770)	—
<b>Total Hong Kong</b>					<b>(770)</b>	<b>—</b>
<b>Sweden: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	OML Stockholm Index Futures July 2024	SEK	17	386,131	(438)	—
<b>Total Sweden</b>					<b>(438)</b>	<b>—</b>
<b>Switzerland: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	SOF Index Futures September 2024	CHF	4	499,359	(3,056)	—
<b>Total Switzerland</b>					<b>(3,056)</b>	<b>—</b>
<b>United Kingdom: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	FTSE 100 Index Futures September 2024	GBP	8	774,866	(3,287)	—
<b>Total United Kingdom</b>					<b>(3,287)</b>	<b>—</b>
<b>Total Unrealised Losses on Futures Contracts</b>					<b>(7,551)</b>	<b>—</b>

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EUR HEDGED EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Financial Liabilities at Fair Value through Profit or Loss

Unrealised Losses on Forward Currency Contracts: (1.16%) (31 Dec 2023: (0.39%))

Counterparty	Currency Buys	Currency Sells	Currency Rate	Maturity Date	Unrealised	% of	
					Losses		Net Assets
					€		
Morgan Stanley	DKK	3,883,000 EUR	520,711	0.1341	02/07/2024	(24)	–
JP Morgan	EUR	4,222,054 NOK	48,212,000	0.0876	02/08/2024	(28)	–
TD Bank	EUR	1,526,585 NZD	2,689,000	0.5677	02/08/2024	(35)	–
JP Morgan	EUR	2,379,679 ILS	9,610,000	0.2476	02/08/2024	(76)	–
JP Morgan	EUR	23,063,918 SEK	261,759,000	0.0881	02/08/2024	(137)	–
JP Morgan	EUR	8,417,871 SGD	12,227,000	0.6885	02/08/2024	(288)	–
JP Morgan	EUR	12,269,973 HKD	102,729,000	0.1194	02/08/2024	(1,005)	–
JP Morgan	EUR	29,137,843 DKK	217,235,000	0.1341	02/08/2024	(1,367)	–
TD Bank	EUR	2,472,115 ILS	9,987,000	0.2475	02/07/2024	(1,447)	–
TD Bank	EUR	77,089,118 CAD	113,141,000	0.6814	02/08/2024	(2,079)	–
TD Bank	EUR	71,772,884 CHF	68,968,000	1.0407	02/08/2024	(2,152)	–
TD Bank	EUR	46,812,165 AUD	75,175,000	0.6227	02/08/2024	(3,203)	–
JP Morgan	USD	1,818,000 EUR	1,701,355	0.9358	02/07/2024	(5,064)	–
TD Bank	EUR	96,413,031 GBP	81,851,000	1.1779	02/08/2024	(5,117)	–
TD Bank	EUR	157,008,353 JPY	26,981,481,000	0.0058	02/08/2024	(6,150)	–
TD Bank	EUR	1,469,090 NZD	2,599,000	0.5653	02/07/2024	(8,588)	–
TD Bank	JPY	472,307,000 EUR	2,788,141	0.0059	02/07/2024	(48,569)	–
Morgan Stanley	JPY	536,910,000 EUR	3,171,159	0.0059	02/07/2024	(56,863)	–
TD Bank	EUR	8,756,308 SGD	12,848,000	0.6815	02/07/2024	(89,196)	–
TD Bank	EUR	2,015,179,422 USD	2,163,015,000	0.9317	02/08/2024	(91,920)	–
TD Bank	EUR	23,469,473 SEK	267,929,000	0.0876	02/07/2024	(136,509)	–
TD Bank	EUR	13,981,306 HKD	118,800,000	0.1177	02/07/2024	(216,345)	(0.01)
TD Bank	EUR	102,816,931 GBP	87,767,000	1.1715	02/07/2024	(701,866)	(0.03)
TD Bank	EUR	79,205,173 CAD	117,289,000	0.6753	02/07/2024	(772,099)	(0.03)
TD Bank	EUR	46,628,016 AUD	76,147,000	0.6123	02/07/2024	(822,205)	(0.03)
TD Bank	EUR	73,285,660 CHF	71,636,000	1.0230	02/07/2024	(1,096,950)	(0.04)
TD Bank	EUR	1,978,792,911 USD	2,150,938,000	0.9200	02/07/2024	(28,147,103)	(1.02)
<b>Total Unrealised Losses on Forward Currency Contracts</b>						<b>(32,216,385)</b>	<b>(1.16)</b>
						<b>Fair Value</b>	<b>% of</b>
						<b>€</b>	<b>Net Assets</b>
<b>Total Investments (31 Dec 2023: 99.59%)</b>						<b>2,706,488,976</b>	<b>97.77</b>
<b>Cash and Cash Equivalents (31 Dec 2023: 0.48%)**</b>						<b>15,562,430</b>	<b>0.56</b>
<b>Margin Cash (31 Dec 2023: 0.09%)</b>						<b>1,509,868</b>	<b>0.05</b>
<b>Other Net Assets (31 Dec 2023: (0.16%))</b>						<b>44,754,112</b>	<b>1.62</b>
<b>Net Assets Attributable to Holders of Redeemable Participating Units</b>						<b>2,768,315,386</b>	<b>100.00</b>
<b>Analysis of Total Assets</b>							<b>% of</b>
Transferable securities admitted to an official stock exchange listing (31 Dec 2023: 98.43%)							<b>Total Assets</b>
Over-the-counter financial derivative instruments (31 Dec 2023: 0.78%)							97.55
Financial derivative instruments dealt on a regulated market (31 Dec 2023: 0.02%)							0.11
Cash and Cash Equivalents (31 Dec 2023: 0.47%)							–
Margin Cash (31 Dec 2023: 0.09%)							0.55
Other assets (31 Dec 2023: 0.21%)							0.05
							1.74
							<b>100.00</b>

\*Banco Espirito Santo last traded on 8 January 2014 and had a last traded price of EUR 0.12. On 8 December 2014, Northern Trust Asset Management Pricing and Valuation Committee recommended this holding to be valued as worthless and fair valued the security at 0.01 EUR. This decision was approved by the Directors of the Manager.

\*\*Included within Cash and Cash Equivalents is investment in Northern Trust Global Funds plc (“NTGF”) The Euro Liquidity Fund of 475,541 EUR shares with a fair value of €475,541.

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST EUROPE VALUE ESG FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 94.76% (31 Dec 2023: 93.06%)</b>			
<b>Equities: 94.76% (31 Dec 2023: 93.06%)</b>			
<b>Australia: 1.59% (31 Dec 2023: 1.66%)</b>			
4,972	Rio Tinto	305,004	1.59
	<b>Total Australia</b>	<b>305,004</b>	<b>1.59</b>
<b>Austria: 0.73% (31 Dec 2023: 0.41%)</b>			
504	Erste Bank	22,297	0.12
325	Verbund	23,936	0.12
3,685	Voestalpine	92,936	0.49
	<b>Total Austria</b>	<b>139,169</b>	<b>0.73</b>
<b>Belgium: 0.93% (31 Dec 2023: 1.28%)</b>			
2,396	Ageas	102,261	0.53
871	Anheuser-Busch InBev	47,139	0.25
251	Elia	21,950	0.12
31	Sofina	6,609	0.03
	<b>Total Belgium</b>	<b>177,959</b>	<b>0.93</b>
<b>Brazil: 0.22% (31 Dec 2023: 0.00%)</b>			
1,555	Yara International	41,916	0.22
	<b>Total Brazil</b>	<b>41,916</b>	<b>0.22</b>
<b>Denmark: 6.17% (31 Dec 2023: 5.16%)</b>			
23	AP Moeller - Maersk	37,334	0.20
883	Carlsberg	98,939	0.52
2,357	Demant	95,260	0.50
5,496	Novo Nordisk	741,108	3.87
795	Pandora	112,042	0.58
255	ROCKWOOL	96,632	0.50
	<b>Total Denmark</b>	<b>1,181,315</b>	<b>6.17</b>
<b>Finland: 1.72% (31 Dec 2023: 0.40%)</b>			
3,011	Kone	138,777	0.72
2,726	UPM-Kymmene	88,922	0.46
5,716	Wartsila	102,888	0.54
	<b>Total Finland</b>	<b>330,587</b>	<b>1.72</b>
<b>France: 14.17% (31 Dec 2023: 17.13%)</b>			
1,203	AXA	36,776	0.19
639	Bouygues	19,151	0.10
4,009	Bureau Veritas	103,673	0.54
1,274	Capgemini	236,582	1.23
4,502	Carrefour	59,426	0.31
335	Cie de Saint-Gobain	24,328	0.13
6,093	Cie Generale des Etablissements Michelin	220,018	1.15
1,165	Eiffage	99,910	0.52
4,518	Engie	60,247	0.31
1,305	Eurazeo	97,027	0.51
32	Hermes International	68,480	0.36
850	Ipsen	97,325	0.51
3,907	Klepierre REIT	97,597	0.51
792	L'Oreal	324,760	1.70
2,581	La Francaise des Jeux	82,076	0.43
236	LVMH Moet Hennessy Louis Vuitton	168,410	0.88
2,053	Publicis Groupe	204,027	1.06
541	SEB	51,720	0.27
6,816	TotalEnergies	424,841	2.22

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST EUROPE VALUE ESG FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 94.76% (31 Dec 2023: 93.06%) (continued)</b>			
<b>Equities: 94.76% (31 Dec 2023: 93.06%) (continued)</b>			
<b>France: 14.17% (31 Dec 2023: 17.13%) (continued)</b>			
1,366	Unibail-Rodamco-Westfield	100,428	0.52
532	Veolia Environnement	14,853	0.08
1,248	Vinci	122,778	0.64
	<b>Total France</b>	<b>2,714,433</b>	<b>14.17</b>
<b>Germany: 11.51% (31 Dec 2023: 11.62%)</b>			
22	Adidas	4,906	0.03
44	Allianz	11,418	0.06
4,687	BASF	211,782	1.10
312	Bayerische Motoren Werke	27,575	0.14
160	Bechtle	7,030	0.04
1,654	Brenntag	104,136	0.54
14,638	Deutsche Bank	218,223	1.14
5,282	Deutsche Post	199,607	1.04
7,591	Deutsche Telekom	178,237	0.93
5,382	E.ON	65,957	0.34
2,891	Fresenius Medical Care	103,382	0.54
2,324	Henkel	193,403	1.01
213	Knorr-Bremse	15,187	0.08
2,702	Mercedes-Benz	174,468	0.91
1,107	Nemetschek	101,678	0.53
526	RWE	16,806	0.09
1,220	SAP	231,214	1.21
311	Scout24	22,143	0.12
1,829	Siemens	317,734	1.66
	<b>Total Germany</b>	<b>2,204,886</b>	<b>11.51</b>
<b>Ireland: 1.34% (31 Dec 2023: 1.44%)</b>			
1,742	AerCap	151,485	0.79
4,202	AIB	20,741	0.11
2,010	Smurfit Kappa	83,687	0.44
	<b>Total Ireland</b>	<b>255,913</b>	<b>1.34</b>
<b>Italy: 2.34% (31 Dec 2023: 1.96%)</b>			
3,755	Assicurazioni Generali	87,454	0.45
433	DiaSorin	40,295	0.21
17,737	Enel	115,184	0.60
16	Ferrari	6,091	0.03
8,183	Poste Italiane	97,337	0.51
3,096	Snam	12,790	0.07
2,595	UniCredit	89,800	0.47
	<b>Total Italy</b>	<b>448,951</b>	<b>2.34</b>
<b>Netherlands: 7.41% (31 Dec 2023: 9.01%)</b>			
9	Adyen	10,019	0.05
293	Akzo Nobel	16,636	0.09
130	ASM International	92,534	0.48
528	ASML	509,098	2.66
670	ASR Nederland	29,822	0.16
726	BE Semiconductor Industries	113,365	0.59
7,075	Koninklijke Ahold Delhaize	195,199	1.02
3,186	Koninklijke KPN	11,406	0.06
2,209	NN	95,981	0.50
2,186	Randstad	92,533	0.48

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST EUROPE VALUE ESG FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 94.76% (31 Dec 2023: 93.06%) (continued)</b>			
<b>Equities: 94.76% (31 Dec 2023: 93.06%) (continued)</b>			
<b>Netherlands: 7.41% (31 Dec 2023: 9.01%) (continued)</b>			
1,640	Wolters Kluwer	253,872	1.32
	<b>Total Netherlands</b>	<b>1,420,465</b>	<b>7.41</b>
<b>Norway: 1.52% (31 Dec 2023: 1.35%)</b>			
12,940	Orkla	98,370	0.52
1,837	SalMar	90,470	0.47
9,534	Telenor	101,677	0.53
	<b>Total Norway</b>	<b>290,517</b>	<b>1.52</b>
<b>Portugal: 0.25% (31 Dec 2023: 0.37%)</b>			
2,635	Jerónimo Martins	48,089	0.25
	<b>Total Portugal</b>	<b>48,089</b>	<b>0.25</b>
<b>Singapore: 0.02% (31 Dec 2023: 0.00%)</b>			
118	STMicroelectronics	4,350	0.02
	<b>Total Singapore</b>	<b>4,350</b>	<b>0.02</b>
<b>South Africa: 0.00% (31 Dec 2023: 0.04%)</b>			
<b>Spain: 4.88% (31 Dec 2023: 4.64%)</b>			
225	Acciona	24,818	0.13
2,690	ACS Actividades de Construcción y Servicios	108,353	0.56
673	Aena	126,524	0.66
327	Amadeus IT	20,320	0.11
26,716	Banco Bilbao Vizcaya Argentaria	249,848	1.30
695	EDP Renováveis	9,070	0.05
1,635	Endesa	28,670	0.15
9,142	Iberdrola	110,755	0.58
4,589	Inditex	212,746	1.11
3,033	Repsol	44,691	0.23
	<b>Total Spain</b>	<b>935,795</b>	<b>4.88</b>
<b>Sweden: 4.73% (31 Dec 2023: 5.75%)</b>			
1,383	Getinge	21,939	0.12
6,393	Hennes & Mauritz	94,430	0.49
5,649	Hexagon	59,551	0.31
2,671	Investor	68,292	0.36
8,623	Skandinaviska Enskilda Banken	118,898	0.62
4,109	SKF	77,039	0.40
7,522	Swedbank	144,541	0.75
8,120	Tele2	76,335	0.40
10,235	Volvo	244,467	1.28
	<b>Total Sweden</b>	<b>905,492</b>	<b>4.73</b>
<b>Switzerland: 8.99% (31 Dec 2023: 14.41%)</b>			
6,291	ABB	326,088	1.70
1,182	Cie Financiere Richemont	172,131	0.90
586	Clariant	8,604	0.04
40	Givaudan	176,933	0.92
1,398	Logitech International	126,173	0.66
5,388	Novartis	538,031	2.81
563	Schindler	132,000	0.69
455	Sonova	131,151	0.68
1,210	Temenos	77,896	0.41

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST EUROPE VALUE ESG FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 94.76% (31 Dec 2023: 93.06%) (continued)</b>			
<b>Equities: 94.76% (31 Dec 2023: 93.06%) (continued)</b>			
<b>Switzerland: 8.99% (31 Dec 2023: 14.41%) (continued)</b>			
1,234	UBS	33,891	0.18
	<b>Total Switzerland</b>	<u>1,722,898</u>	<u>8.99</u>
<b>United Kingdom: 16.05% (31 Dec 2023: 14.33%)</b>			
6,729	3i	243,338	1.27
3,464	Admiral	106,841	0.56
319	Associated British Foods	9,308	0.05
1,530	AstraZeneca	222,976	1.16
6,165	Auto Trader	58,259	0.30
10,833	Aviva	60,896	0.32
101,692	Barclays Bank	250,561	1.31
12,810	Barratt Developments	71,345	0.37
1,814	Berkeley	98,163	0.51
7,011	Burberry	72,588	0.38
723,794	Carillion	–	–
22,224	Centrica	35,361	0.18
1,631	Coca-Cola Europacific Partners	110,894	0.58
1,545	DCC	100,955	0.53
56,165	HSBC	453,050	2.36
240	InterContinental Hotels	23,569	0.12
12,381	Land Securities REIT	90,466	0.47
11,936	Legal & General	31,957	0.17
300,460	Lloyds Banking	193,990	1.01
6,735	National Grid	70,111	0.37
49,097	NatWest	180,559	0.94
1,083	Next	115,423	0.60
2,332	Reckitt Benckiser	117,778	0.62
8,920	Sage	114,520	0.60
2,519	SSE	53,168	0.28
6,809	Standard Chartered	57,502	0.30
1,419	Tesco	5,121	0.03
1,389	Unilever	71,184	0.37
1,082	United Utilities	12,540	0.07
51,056	Vodafone	42,009	0.22
	<b>Total United Kingdom</b>	<u>3,074,432</u>	<u>16.05</u>
<b>United States: 10.19% (31 Dec 2023: 2.10%)</b>			
18,532	BP	103,869	0.54
15,778	GSK	284,636	1.49
3,100	Nestle	295,234	1.54
119	Roche	33,832	0.18
1,760	Roche Holding	455,956	2.38
1,965	Sanofi	176,732	0.92
167	Schneider Electric	37,458	0.19
8,123	Shell	271,522	1.42
9,554	Stellantis	176,462	0.92
1,017	Swiss Re	117,743	0.61
	<b>Total United States</b>	<u>1,953,444</u>	<u>10.19</u>
	<b>Total Equities</b>	<u>18,155,615</u>	<u>94.76</u>
	<b>Total Transferable Securities Admitted to an Official Stock Exchange Listing</b>	<u>18,155,615</u>	<u>94.76</u>



NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST EUROPE VALUE ESG FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

**Financial Assets at Fair Value through Profit or Loss**

**Unrealised Gain on Futures Contracts: 0.00% (31 Dec 2023: 0.02%)**

Counterparty	Description	Currency	No. of Contracts	Notional Value €	Unrealised Gain €	% of Net Assets
<b>United Kingdom: 0.00% (31 Dec 2023: 0.02%)</b>						
<b>United States: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	Eurex Euro Stoxx Index 50 Futures September 2024	EUR	24	1,182,240	973	–
	<b>Total United States</b>				<u>973</u>	<u>–</u>
<b>Total Unrealised Gain on Futures Contracts</b>					<u>973</u>	<u>–</u>

**Financial Liabilities at Fair Value through Profit or Loss**

**Unrealised Loss on Futures Contracts: 0.00% (31 Dec 2023: (0.03%))**

Counterparty	Description	Currency	No. of Contracts	Notional Value €	Unrealised Loss €	% of Net Assets
<b>United Kingdom: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	FTSE 100 Index Futures September 2024	GBP	2	193,717	(822)	–
	<b>Total United Kingdom</b>				<u>(822)</u>	<u>–</u>
<b>United States: 0.00% (31 Dec 2023: (0.03%))</b>						
<b>Total Unrealised Loss on Futures Contracts</b>					<u>(822)</u>	<u>–</u>
					<b>Fair Value €</b>	<b>% of Net Assets</b>
<b>Total Investments (31 Dec 2023: 93.05%)</b>					18,155,766	94.76
<b>Cash and Cash Equivalents (31 Dec 2023: 2.74%)*</b>					367,978	1.92
<b>Margin Cash (31 Dec 2023: 0.58%)</b>					116,209	0.61
<b>Other Net Assets (31 Dec 2023: 3.63%)</b>					519,688	2.71
<b>Net Assets Attributable to Holders of Redeemable Participating Units</b>					<u>19,159,641</u>	<u>100.00</u>

**Analysis of Total Assets**

	% of Total Assets
Transferable securities admitted to an official stock exchange listing (31 Dec 2023: 92.75%)	93.25
Financial derivative instruments dealt on a regulated market (31 Dec 2023: 0.02%)	–
Cash and Cash Equivalents (31 Dec 2023: 2.74%)	1.89
Margin Cash (31 Dec 2023: 0.58%)	0.60
Other assets (31 Dec 2023: 3.91%)	4.26
	<u>100.00</u>

\*Included within Cash and Cash Equivalents is investment in Northern Trust Global Funds plc (“NTGF”) The Euro Liquidity Fund of 362,468 EUR shares with a fair value of €362,468.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST NORTH AMERICA VALUE ESG FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS**

*As at 30 June 2024*

	<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Total Investments (31 Dec 2023: 0.00%)</b>	–	–
<b>Cash and Cash Equivalents (31 Dec 2023: 0.00%)</b>	122,200	–
<b>Other Net Liabilities (31 Dec 2023: 0.00%)</b>	(122,200)	–
	<hr/>	<hr/>
<b>Net Assets Attributable to Holders of Redeemable Participating Units</b>	<hr/> <b>–</b> <hr/>	<hr/> <b>–</b> <hr/>
		<b>% of Total Assets</b>
<b>Analysis of Total Assets</b>		<b>100.00</b>
Cash and Cash Equivalents (31 Dec 2023: 100.00%)		<hr/> <b>100.00</b> <hr/>

Sub-Fund terminated on 31 January 2023, therefore no investments are held.

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST DEVELOPED REAL ESTATE INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.53% (31 Dec 2023: 98.57%)</b>			
<b>Equities: 98.53% (31 Dec 2023: 98.57%)</b>			
<b>Australia: 5.90% (31 Dec 2023: 3.55%)</b>			
74,529	Abacus REIT	57,489	0.02
78,646	Abacus Storage King REIT	60,665	0.03
51,964	Arena REIT	134,305	0.06
80,056	BWP Trust REIT	184,990	0.08
77,561	Centuria Industrial REIT	155,915	0.06
68,332	Centuria Office REIT	50,427	0.02
97,485	Charter Hall Long Wale REIT	211,592	0.09
72,507	Charter Hall Retail REIT	157,377	0.07
49,325	Charter Hall Social Infrastructure REIT	78,072	0.03
175,391	Cromwell Property REIT	45,683	0.02
31,284	Dexus Industria REIT	58,918	0.02
155,716	Dexus Property REIT	673,887	0.28
271,645	Goodman REIT	6,304,280	2.62
278,087	GPT REIT	742,882	0.31
40,144	Growthpoint Properties Australia REIT	58,178	0.02
66,221	HealthCo Healthcare & Wellness REIT	46,879	0.02
256,340	HomeCo Daily Needs REIT	198,588	0.08
28,352	Hotel Property Investments	60,213	0.03
54,497	Ingenia Communities REIT	173,972	0.07
16,175	Lifestyle Communities	134,275	0.06
573,787	Mirvac REIT	716,591	0.30
194,605	National Storage REIT	298,924	0.12
171,610	Region RE REIT	240,681	0.10
754,888	Scentre REIT	1,572,954	0.65
347,189	Stockland REIT	966,899	0.40
547,358	Vicinity Centres REIT	676,273	0.28
99,347	Waypoint REIT	143,977	0.06
	<b>Total Australia</b>	<b>14,204,886</b>	<b>5.90</b>
<b>Austria: 0.07% (31 Dec 2023: 0.07%)</b>			
4,722	CA Immobilien Anlagen	156,682	0.07
	<b>Total Austria</b>	<b>156,682</b>	<b>0.07</b>
<b>Belgium: 1.00% (31 Dec 2023: 1.09%)</b>			
6,968	Aedifica REIT	423,060	0.18
689	Ascencio REIT	33,303	0.01
5,400	Care Property Invest REIT	76,394	0.03
5,436	Cofinimmo REIT	328,297	0.14
1,304	Home Invest Belgium REIT	24,010	0.01
2,622	Montea REIT	222,281	0.09
1,924	Retail Estates REIT	127,847	0.05
4,532	Shurgard Self Storage REIT	175,101	0.07
1,489	VGP	165,967	0.07
24,793	Warehouses De Pauw REIT	672,269	0.28
4,869	Xior Student Housing REIT	156,290	0.07
	<b>Total Belgium</b>	<b>2,404,819</b>	<b>1.00</b>
<b>Canada: 2.13% (31 Dec 2023: 2.46%)</b>			
18,669	Allied Properties REIT	208,881	0.08
5,930	Boardwalk REIT	305,438	0.13
24,240	Canadian Apartment Properties REIT	787,421	0.33
35,277	Chartwell Retirement Residences REIT	331,282	0.14
39,206	Choice Properties REIT	367,892	0.15
15,581	Crombie REIT	145,181	0.06
39,496	Dream Industrial REIT	365,706	0.15

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST DEVELOPED REAL ESTATE INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.53% (31 Dec 2023: 98.57%) (continued)</b>			
<b>Equities: 98.53% (31 Dec 2023: 98.57%) (continued)</b>			
<b>Canada: 2.13% (31 Dec 2023: 2.46%) (continued)</b>			
31,247	First Capital REIT	335,682	0.14
9,160	Granite REIT	453,799	0.19
37,961	H&R REIT	248,293	0.10
19,941	InterRent REIT	173,565	0.07
17,003	Killam Apartment REIT	211,738	0.09
31,867	NorthWest Healthcare Properties REIT	108,525	0.04
14,197	Primaris REIT	137,680	0.06
42,761	RioCan REIT	525,313	0.22
19,130	SmartCentres REIT	307,428	0.13
34,796	StorageVault Canada	118,500	0.05
	<b>Total Canada</b>	<b>5,132,324</b>	<b>2.13</b>
<b>Finland: 0.12% (31 Dec 2023: 0.16%)</b>			
12,449	Citycon	52,702	0.02
23,350	Kojamo	240,619	0.10
	<b>Total Finland</b>	<b>293,321</b>	<b>0.12</b>
<b>France: 1.50% (31 Dec 2023: 1.59%)</b>			
1,755	Argan REIT	136,931	0.06
8,445	Carmila REIT	141,557	0.06
8,050	Covivio REIT	382,892	0.16
7,494	Gecina REIT	690,324	0.29
4,806	ICADE REIT	118,160	0.05
29,906	Klepierre REIT	800,653	0.33
13,791	Mercialys REIT	152,683	0.06
15,033	Unibail-Rodamco-Westfield	1,184,526	0.49
	<b>Total France</b>	<b>3,607,726</b>	<b>1.50</b>
<b>Germany: 2.07% (31 Dec 2023: 2.24%)</b>			
100,940	Aroundtown	212,633	0.09
2,489	Deutsche Euroshop	58,954	0.02
7,279	Deutsche Wohnen	140,111	0.06
14,635	Grand City Properties	169,399	0.07
10,535	Hamborner REIT	73,616	0.03
10,803	LEG Immobilien	882,947	0.37
195,464	Sirius Real Estate	231,767	0.10
22,371	TAG Immobilien	327,753	0.13
101,438	Vonovia	2,886,414	1.20
	<b>Total Germany</b>	<b>4,983,594</b>	<b>2.07</b>
<b>Guernsey: 0.04% (31 Dec 2023: 0.03%)</b>			
79,873	Balanced Commercial Property Trust	79,966	0.03
159,505	Regional REIT RTS	11,292	0.01
	<b>Total Guernsey</b>	<b>91,258</b>	<b>0.04</b>
<b>Hong Kong: 2.35% (31 Dec 2023: 3.57%)</b>			
275,000	Champion REIT	55,300	0.02
205,000	Fortune REIT	98,727	0.04
158,300	Hongkong Land	511,309	0.21
90,000	Hysan Development	129,339	0.06
372,098	Link REIT	1,446,471	0.60
208,927	New World Development	195,616	0.08
175,000	Prosperity REIT	30,932	0.01
506,238	Sino Land	521,968	0.22
206,900	Sun Hung Kai Properties	1,790,109	0.74
160,000	Sunlight REIT	35,044	0.02

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST DEVELOPED REAL ESTATE INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.53% (31 Dec 2023: 98.57%) (continued)</b>			
<b>Equities: 98.53% (31 Dec 2023: 98.57%) (continued)</b>			
<b>Hong Kong: 2.35% (31 Dec 2023: 3.57%) (continued)</b>			
155,800	Swire Properties	248,245	0.10
225,200	Wharf Real Estate Investment	597,080	0.25
	<b>Total Hong Kong</b>	<u>5,660,140</u>	<u>2.35</u>
<b>Ireland: 0.03% (31 Dec 2023: 0.03%)</b>			
65,669	Irish Residential Properties REIT	63,765	0.03
	<b>Total Ireland</b>	<u>63,765</u>	<u>0.03</u>
<b>Israel: 0.28% (31 Dec 2023: 0.33%)</b>			
31,803	Amot Investments	128,826	0.05
5,407	Azrieli	317,198	0.13
3,555	Melisron	235,163	0.10
	<b>Total Israel</b>	<u>681,187</u>	<u>0.28</u>
<b>Italy: 0.04% (31 Dec 2023: 0.01%)</b>			
47,200	Cromwell European REIT	70,821	0.03
9,684	Immobiliare Grande Distribuzione REIT	17,893	0.01
	<b>Total Italy</b>	<u>88,714</u>	<u>0.04</u>
<b>Japan: 8.89% (31 Dec 2023: 9.52%)</b>			
95	Activia Properties REIT	215,560	0.09
98	Advance Logistics Investment REIT	73,168	0.03
191	Advance Residence Investment REIT	388,863	0.16
261	AEON Investment REIT	216,121	0.09
13,700	AEON Mall	161,435	0.07
102	Comforia Residential REIT	201,641	0.08
90	CRE Logistics REIT	80,231	0.03
323	Daiwa House Investment REIT	493,556	0.20
80	Daiwa Office Investment REIT	140,942	0.06
288	Daiwa Securities Living Investments REIT	187,990	0.08
72	Frontier REIT	196,718	0.08
107	Fukuoka REIT	104,832	0.04
134	Global One REIT	84,885	0.04
670	GLP J-REIT	546,879	0.23
99	Hankyu Hanshin REIT	81,177	0.03
52	Health Care & Medical Investment REIT	41,669	0.02
4,700	Heiwa Real Estate	114,534	0.05
147	Heiwa Real Estate REIT	120,809	0.05
38	Hoshino Resorts REIT	123,076	0.05
61,100	Hulic	541,073	0.22
174	Hulic REIT	157,926	0.07
174	Ichigo Office Investment REIT	89,347	0.04
344	Industrial & Infrastructure Fund Investment REIT	270,735	0.11
993	Invincible Investment REIT	402,484	0.17
182	Japan Excellent REIT	134,299	0.06
686	Japan Hotel Investment REIT	331,358	0.14
132	Japan Logistics Fund REIT	218,277	0.09
982	Japan Metropolitan Fund Invest REIT	552,474	0.23
129	Japan Prime Realty Investment REIT	259,828	0.11
191	Japan Real Estate Investment REIT	603,183	0.25
581	KDX Realty Investment REIT	565,252	0.23
276	LaSalle Logiport REIT	253,249	0.11
238	Mirai REIT	66,358	0.03
156,900	Mitsubishi Estate	2,457,963	1.02
72	Mitsubishi Estate Logistics REIT	170,533	0.07
390,300	Mitsui Fudosan	3,563,071	1.48

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST DEVELOPED REAL ESTATE INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.53% (31 Dec 2023: 98.57%) (continued)</b>			
<b>Equities: 98.53% (31 Dec 2023: 98.57%) (continued)</b>			
<b>Japan: 8.89% (31 Dec 2023: 9.52%) (continued)</b>			
84	Mitsui Fudosan Logistics Park REIT	226,371	0.09
234	Mori Hills REIT Investment	191,436	0.08
372	Mori Trust REIT	160,492	0.07
66	Nippon Accommodations Fund REIT	262,178	0.11
220	Nippon Building Fund REIT	769,986	0.32
363	Nippon Prologis REIT	566,412	0.24
64	NIPPON REIT Investment	131,294	0.05
15,600	Nomura Real Estate	390,921	0.16
650	Nomura Real Estate Master Fund REIT	576,619	0.24
211	NTT UD Investment REIT	152,551	0.06
36	One REIT	57,337	0.02
377	Orix JREIT	373,110	0.15
65	Samty Residential Investment REIT	42,590	0.02
68	Sankei Real Estate REIT	35,932	0.01
607	Sekisui House REIT	298,481	0.12
104	SOSiLA Logistics REIT	76,096	0.03
327	Star Asia Investment REIT	121,360	0.05
37	Starts Proceed Investment REIT	46,003	0.02
57,500	Sumitomo Realty & Development	1,687,539	0.70
111	Takara Leben REIT	68,728	0.03
28,300	Tokyo Tatemono	446,685	0.19
138	Tokyu REIT	134,002	0.06
421	United Urban Investment REIT	373,995	0.16
	<b>Total Japan</b>	<b>21,401,614</b>	<b>8.89</b>
<b>Netherlands: 0.15% (31 Dec 2023: 0.15%)</b>			
6,222	Eurocommercial Properties	150,040	0.06
2,667	NSI REIT	54,937	0.02
2,535	Vastned Retail REIT	63,032	0.03
6,491	Wereldhave REIT	92,107	0.04
	<b>Total Netherlands</b>	<b>360,116</b>	<b>0.15</b>
<b>New Zealand: 0.26% (31 Dec 2023: 0.31%)</b>			
123,996	Argosy Property	77,068	0.03
146,626	Goodman Property Trust REIT	179,587	0.07
212,731	Kiwi Property	107,591	0.05
196,553	Precinct Properties New Zealand	133,543	0.06
72,543	Stride Property	52,603	0.02
73,346	Vital Healthcare Property Trust REIT	80,448	0.03
	<b>Total New Zealand</b>	<b>630,840</b>	<b>0.26</b>
<b>Norway: 0.05% (31 Dec 2023: 0.05%)</b>			
10,531	Entra	108,203	0.05
	<b>Total Norway</b>	<b>108,203</b>	<b>0.05</b>
<b>Republic of South Korea: 0.12% (31 Dec 2023: 0.09%)</b>			
17,769	ESR Kendall Square REIT	59,574	0.02
17,102	JR Global REIT	49,448	0.02
17,970	LOTTE REIT	42,689	0.02
10,070	Shinhan Alpha REIT	46,089	0.02
26,726	SK REIT	93,488	0.04
	<b>Total Republic of South Korea</b>	<b>291,288</b>	<b>0.12</b>
<b>Singapore: 2.89% (31 Dec 2023: 3.47%)</b>			
93,446	AIMS APAC REIT	86,189	0.04
517,024	CapitalLand Ascendas REIT	976,633	0.41

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST DEVELOPED REAL ESTATE INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.53% (31 Dec 2023: 98.57%) (continued)</b>			
<b>Equities: 98.53% (31 Dec 2023: 98.57%) (continued)</b>			
<b>Singapore: 2.89% (31 Dec 2023: 3.47%) (continued)</b>			
364,082	CapitaLand Ascott Trust Management REIT	235,065	0.10
730,452	CapitaLand Integrated Commercial Trust REIT	1,067,179	0.44
371,212	CapitaLand Investment	728,592	0.30
129,594	CDL Hospitality Trusts REIT	90,842	0.04
66,000	City Developments	251,289	0.10
128,900	Digital Core REIT Management REIT	73,473	0.03
908,769	ESR-LOGOS REIT	181,050	0.08
144,400	Far East Hospitality Trust REIT	66,060	0.03
160,000	Frasers Centrepoint Trust REIT	251,467	0.10
421,800	Frasers Logistics & Commercial Trust REIT	295,672	0.12
188,834	Keppel DC REIT	250,803	0.10
327,892	Keppel REIT	202,022	0.08
247,366	Lendlease Global Commercial REIT	102,214	0.04
284,235	Mapletree Industrial Trust REIT	442,528	0.18
483,793	Mapletree Logistics Trust REIT	460,500	0.19
338,621	Mapletree Pan Asia Commercial Trust REIT	304,828	0.13
317,600	OUE REIT	60,930	0.03
160,400	PARAGON REIT	101,193	0.04
57,200	Parkway Life REIT	147,722	0.06
183,200	Starhill Global REIT	65,561	0.03
312,300	Suntec REIT	241,959	0.10
72,877	UOL	279,624	0.12
	<b>Total Singapore</b>	<b>6,963,395</b>	<b>2.89</b>
<b>Spain: 0.36% (31 Dec 2023: 0.38%)</b>			
46,943	Inmobiliaria Colonial REIT	273,190	0.11
8,763	Lar Espana Real Estate REIT	64,146	0.03
48,342	Merlin Properties REIT	538,829	0.22
	<b>Total Spain</b>	<b>876,165</b>	<b>0.36</b>
<b>Sweden: 1.96% (31 Dec 2023: 2.00%)</b>			
6,593	Atrium Ljungberg	127,935	0.05
62,017	Castellum	757,776	0.32
5,316	Catena	265,042	0.11
8,332	Cibus Nordic Real Estate Investment REIT	124,152	0.05
74,740	Corem Property	61,718	0.03
13,076	Dios Fastigheter	106,866	0.04
37,068	Fabege	296,293	0.12
92,216	FastighetsBalder	632,351	0.26
7,651	FastPartner	50,933	0.02
14,815	Hufvudstaden	175,566	0.07
3,703	NP3 Fastigheter	89,863	0.04
26,847	Nyfosa	260,353	0.11
13,042	Padox	232,757	0.10
7,969	Platzer Fastigheter	68,251	0.03
31,241	Sagax	800,038	0.33
163,299	Samhallsbyggnadsbolaget i Norden	83,159	0.03
49,306	Wallenstam	234,420	0.10
39,191	Wihlborgs Fastigheter	362,297	0.15
	<b>Total Sweden</b>	<b>4,729,770</b>	<b>1.96</b>
<b>Switzerland: 1.10% (31 Dec 2023: 1.23%)</b>			
2,155	Allreal	368,839	0.15
805	Intershop	105,888	0.04
1,001	Mobimo	283,502	0.12
1,996	Peach Property	16,304	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST DEVELOPED REAL ESTATE INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.53% (31 Dec 2023: 98.57%) (continued)</b>			
<b>Equities: 98.53% (31 Dec 2023: 98.57%) (continued)</b>			
<b>Switzerland: 1.10% (31 Dec 2023: 1.23%) (continued)</b>			
6,532	PSP Swiss Property	838,126	0.35
11,028	Swiss Prime Site	1,045,610	0.43
	<b>Total Switzerland</b>	<b>2,658,269</b>	<b>1.10</b>
<b>United Kingdom: 4.09% (31 Dec 2023: 4.16%)</b>			
57,853	abrdn European Logistics Income	43,879	0.02
49,894	abrdn Property Income Trust REIT	32,545	0.01
14,294	AEW UK REIT	15,413	0.01
430,366	Assura REIT	219,460	0.09
27,617	Big Yellow REIT	409,851	0.17
134,119	British Land REIT	697,826	0.29
15,962	CLS	18,261	0.01
60,131	Custodian REIT	57,009	0.02
16,452	Derwent London REIT	470,012	0.19
77,421	Empiric Student Property REIT	89,255	0.04
107,656	Grainger	331,374	0.14
50,851	Great Portland Estates REIT	215,662	0.09
633,834	Hammerson REIT	221,941	0.09
14,284	Helical	44,690	0.02
418,609	Home REIT	131,391	0.05
47,214	Impact Healthcare REIT	51,387	0.02
99,150	Land Securities REIT	776,454	0.32
53,741	Life Science REIT	22,826	0.01
285,136	LondonMetric Property REIT	697,092	0.29
44,063	NewRiver REIT	43,446	0.02
67,657	Picton Property Income REIT	57,900	0.02
182,898	Primary Health Properties REIT	212,127	0.09
76,302	PRS REIT	72,436	0.03
74,436	Regional REIT	14,679	0.01
27,492	Residential Secure Income REIT	16,785	0.01
31,326	Safestore REIT	304,716	0.13
65,973	Schroder REIT	37,195	0.02
194,125	Segro REIT	2,204,124	0.91
215,317	Shaftesbury Capital	378,878	0.16
170,502	Supermarket Income REIT	156,260	0.06
91,636	Target Healthcare REIT	90,932	0.04
52,663	Triple Point Social Housing REIT	37,946	0.02
356,589	Tritax Big Box REIT	699,135	0.29
119,293	Tritax EuroBox	92,741	0.04
52,015	UNITE REIT	586,509	0.24
68,101	Urban Logistics REIT	101,238	0.04
58,614	Warehouse REIT	60,090	0.02
19,562	Workspace REIT	146,886	0.06
	<b>Total United Kingdom</b>	<b>9,860,351</b>	<b>4.09</b>
<b>United States: 63.13% (31 Dec 2023: 62.08%)</b>			
14,700	Acadia Realty Trust REIT	263,424	0.11
14,360	Agree Realty REIT	889,458	0.37
10,616	Alexander & Baldwin REIT	180,047	0.07
25,204	Alexandria REIT	2,948,112	1.22
7,144	American Assets Trust REIT	159,883	0.07
48,964	American Homes 4 Rent REIT	1,819,502	0.76
41,307	Americold Realty Trust REIT	1,054,981	0.44
21,106	Apartment Investment and Management REIT	174,969	0.07
32,737	Apple Hospitality REIT	475,996	0.20
9,860	Armada Hoffer Properties REIT	109,347	0.05



NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST DEVELOPED REAL ESTATE INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.53% (31 Dec 2023: 98.57%) (continued)</b>			
<b>Equities: 98.53% (31 Dec 2023: 98.57%) (continued)</b>			
<b>United States: 63.13% (31 Dec 2023: 62.08%) (continued)</b>			
20,619	AvalonBay Communities REIT	4,265,865	1.77
22,831	Boston Properties REIT	1,405,476	0.58
24,908	Brandywine Realty Trust REIT	111,588	0.05
43,293	Brixmor Property REIT	999,635	0.41
27,519	Broadstone Net Lease	436,727	0.18
15,038	Camden Property Trust REIT	1,640,796	0.68
19,589	CareTrust REIT	491,684	0.20
2,213	Centerspace REIT	149,665	0.06
3,906	Community Healthcare Trust REIT	91,361	0.04
15,929	COPT Defense Properties REIT	398,703	0.17
22,329	Cousins Properties REIT	516,916	0.21
32,530	CubeSmart REIT	1,469,380	0.61
30,780	DiamondRock Hospitality REIT	260,091	0.11
46,996	Digital Realty Trust REIT	7,145,742	2.97
23,606	Douglas Emmett REIT	314,196	0.13
14,030	Easterly Government Properties REIT	173,551	0.07
6,929	EastGroup Properties REIT	1,178,623	0.49
12,865	Elme Communities REIT	204,939	0.08
19,334	Empire State Realty Trust REIT	181,353	0.08
10,952	EPR Properties REIT	459,765	0.19
13,800	Equinix REIT	10,441,080	4.33
26,762	Equity LifeStyle Properties REIT	1,743,009	0.72
54,922	Equity Residential REIT	3,808,291	1.58
25,436	Essential Properties Realty Trust REIT	704,832	0.29
9,279	Essex Property Trust REIT	2,525,744	1.05
30,442	Extra Space Storage REIT	4,730,991	1.96
12,027	Federal Realty Investment Trust REIT	1,214,366	0.50
19,176	First Industrial Realty Trust REIT	911,052	0.38
13,244	Four Corners Property Trust REIT	326,729	0.14
37,972	Gaming and Leisure Properties REIT	1,716,714	0.71
6,987	Getty Realty REIT	186,273	0.08
28,489	Global Net Lease REIT	209,394	0.09
55,184	Healthcare Realty Trust REIT	909,432	0.38
103,103	Healthpeak Properties REIT	2,020,819	0.84
15,353	Highwoods Properties REIT	403,323	0.17
101,353	Host Hotels & Resorts REIT	1,822,327	0.76
20,216	Hudson Pacific Properties REIT	97,239	0.04
33,029	Independence Realty Trust REIT	618,963	0.26
4,088	Innovative Industrial Properties REIT	446,491	0.19
9,952	InvenTrust Properties REIT	246,412	0.10
88,899	Invitation Homes REIT	3,190,585	1.32
42,343	Iron Mountain REIT	3,794,780	1.58
12,596	JBG SMITH Properties REIT	191,837	0.08
16,394	Kennedy-Wilson	159,350	0.07
17,212	Kilroy Realty REIT	536,498	0.22
95,791	Kimco Realty REIT	1,864,093	0.77
31,285	Kite Realty Trust REIT	700,158	0.29
6,003	LTC Properties REIT	207,104	0.09
42,415	LXP Industrial Trust REIT	386,825	0.16
31,636	Macerich REIT	488,460	0.20
85,633	Medical Properties Trust REIT	369,078	0.15
16,878	Mid-America Apartment Communities REIT	2,406,972	1.00
6,111	National Health Investors REIT	413,898	0.17
10,396	National Storage Affiliates Trust REIT	428,523	0.18
10,124	NETSTREIT	162,996	0.07
3,304	NexPoint Residential Trust REIT	130,541	0.05

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST DEVELOPED REAL ESTATE INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.53% (31 Dec 2023: 98.57%) (continued)</b>			
<b>Equities: 98.53% (31 Dec 2023: 98.57%) (continued)</b>			
<b>United States: 63.13% (31 Dec 2023: 62.08%) (continued)</b>			
26,290	NNN REIT	1,119,954	0.46
35,854	Omega Healthcare Investors REIT	1,228,000	0.51
27,078	Paramount REIT	125,371	0.05
30,671	Park Hotels & Resorts REIT	459,452	0.19
17,405	Pebblebrook Hotel Trust REIT	239,319	0.10
17,614	Phillips Edison REIT	576,154	0.24
18,076	Piedmont Office Realty Trust REIT	131,051	0.05
134,509	Prologis REIT	15,106,706	6.27
23,015	Public Storage REIT	6,620,265	2.75
125,445	Realty Income REIT	6,626,005	2.75
26,824	Regency Centers REIT	1,668,453	0.69
18,019	Retail Opportunity Investments REIT	223,976	0.09
31,280	Rexford Industrial Realty REIT	1,394,775	0.58
22,444	RLJ Lodging Trust REIT	216,136	0.09
8,485	Ryman Hospitality Properties REIT	847,312	0.35
33,219	Sabra Health Care REIT	511,573	0.21
7,629	Safehold REIT	147,163	0.06
24,138	Service Properties Trust REIT	124,069	0.05
47,077	Simon Property REIT	7,146,289	2.97
27,902	SITE Centers REIT	404,579	0.17
9,652	SL Green Realty REIT	546,689	0.23
26,133	STAG Industrial REIT	942,356	0.39
15,339	Summit Hotel Properties REIT	91,881	0.04
17,933	Sun Communities REIT	2,158,057	0.90
28,878	Sunstone Hotel Investors REIT	302,064	0.13
15,314	Tanger REIT	415,163	0.17
13,783	Terreno Realty REIT	815,678	0.34
47,728	UDR REIT	1,964,007	0.82
16,819	Urban Edge Properties REIT	310,647	0.13
58,651	Ventas REIT	3,006,450	1.25
11,580	Veris Residential REIT	173,700	0.07
151,703	VICI Properties REIT	4,344,774	1.80
25,480	Vornado Realty Trust REIT	669,869	0.28
86,123	Welltower REIT	8,978,323	3.73
31,493	WP Carey REIT	1,733,690	0.72
14,599	Xenia Hotels & Resorts REIT	209,204	0.09
	<b>Total United States</b>	<b>152,066,108</b>	<b>63.13</b>
	<b>Total Equities</b>	<b>237,314,535</b>	<b>98.53</b>
	<b>Total Transferable Securities Admitted to an Official Stock Exchange Listing</b>	<b>237,314,535</b>	<b>98.53</b>

**Unrealised Gains on Futures Contracts: 0.00% (31 Dec 2023: 0.05%)**

<b>Counterparty</b>	<b>Description</b>	<b>Currency</b>	<b>No. of Contracts</b>	<b>Notional Value US\$</b>	<b>Unrealised Gains US\$</b>	<b>% of Net Assets</b>
	<b>Australia: 0.00% (31 Dec 2023: 0.01%)</b>					
	SFE S&P ASX Share Price Index 200					
Citigroup	Futures September 2024	AUD	4	519,053	3,343	—
	<b>Total Australia</b>				<b>3,343</b>	<b>—</b>

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST DEVELOPED REAL ESTATE INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

**Financial Assets at Fair Value through Profit or Loss**

**Unrealised Gains on Futures Contracts: 0.00% (31 Dec 2023: 0.05%) (continued)**

Counterparty	Description	Currency	No. of Contracts	Notional Value US\$	Unrealised Gains US\$	% of Net Assets
	<b>Singapore: 0.00% (31 Dec 2023: 0.00%)</b>					
	SGX MSCI Singapore Index Futures					
Citigroup	July 2024	SGD	5	116,713	1,714	—
	<b>Total Singapore</b>				<u>1,714</u>	<u>—</u>
	<b>United Kingdom: 0.00% (31 Dec 2023: 0.01%)</b>					
	<b>United States: 0.00% (31 Dec 2023: 0.03%)</b>					
	CME E-Mini Standard & Poor's MidCap 400 Index Futures					
Citigroup	September 2024	USD	6	1,774,860	11,949	—
	<b>Total United States</b>				<u>11,949</u>	<u>—</u>
	<b>Total Unrealised Gains on Futures Contracts</b>				<u>17,006</u>	<u>—</u>

**Financial Liabilities at Fair Value through Profit or Loss**

**Unrealised Losses on Futures Contracts: 0.00% (31 Dec 2023: 0.00%)**

Counterparty	Description	Currency	No. of Contracts	Notional Value US\$	Unrealised Losses US\$	% of Net Assets
	<b>United Kingdom: 0.00% (31 Dec 2023: 0.00%)</b>					
	FTSE 100 Index Futures September 2024					
Citigroup		GBP	4	415,231	(1,017)	—
	<b>Total United Kingdom</b>				<u>(1,017)</u>	<u>—</u>
	<b>United States: 0.00% (31 Dec 2023: 0.00%)</b>					
	CME E-Mini Standard & Poor's 500 Index Future September 2024					
Citigroup		USD	1	276,075	(1,255)	—
	<b>Total United States</b>				<u>(1,255)</u>	<u>—</u>
	<b>Total Unrealised Losses on Futures Contracts</b>				<u>(2,272)</u>	<u>—</u>

	Fair Value US\$	% of Net Assets
<b>Total Investments (31 Dec 2023: 98.62%)</b>	237,329,269	98.53
<b>Cash and Cash Equivalents (31 Dec 2023: 0.46%)*</b>	1,471,444	0.61
<b>Margin Cash (31 Dec 2023: 0.30%)</b>	249,378	0.10
<b>Other Net Assets (31 Dec 2023: 0.62%)</b>	1,811,103	0.76
<b>Net Assets Attributable to Holders of Redeemable Participating Units</b>	<u>240,861,194</u>	<u>100.00</u>

	% of Total Assets
<b>Analysis of Total Assets</b>	
Transferable securities admitted to an official stock exchange listing (31 Dec 2023: 95.97%)	98.38
Financial derivative instruments dealt on a regulated market (31 Dec 2023: 0.04%)	0.01
Cash and Cash Equivalents (31 Dec 2023: 0.44%)	0.61
Margin Cash (31 Dec 2023: 0.29%)	0.10
Other assets (31 Dec 2023: 3.26%)	0.89
	<u>100.00</u>

\*Included within Cash and Cash Equivalents is investment in Northern Trust Global Funds plc ("NTGF") The Euro Liquidity Fund of 15,378 EUR shares with a fair value of US\$16,481.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD EUR HEDGED EQUITY INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS**

*As at 30 June 2024*

	<b>Fair Value €</b>	<b>% of Net Assets</b>
<b>Total Investments (31 Dec 2023: 0.00%)</b>	–	–
<b>Cash and Cash Equivalents (31 Dec 2023: 0.00%)</b>	179,627	–
<b>Other Net Liabilities (31 Dec 2023: 0.00%)</b>	(179,627)	–
	<hr/>	<hr/>
<b>Net Assets Attributable to Holders of Redeemable Participating Units</b>	<u>–</u>	<u>–</u>
	<hr/>	<hr/>
<b>Analysis of Total Assets</b>		<b>% of Total Assets</b>
Cash and Cash Equivalents (31 Dec 2023: 100.00%)		<u>100.00</u>
		<u>100.00</u>

Sub-Fund terminated on 4 April 2023, therefore no investments are held.

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST NORTH AMERICA CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
	<b>Transferable Securities Admitted to an Official Stock Exchange Listing:</b>		
	<b>99.40% (31 Dec 2023: 98.93%)</b>		
	<b>Equities: 99.40% (31 Dec 2023: 98.93%)</b>		
	<b>Argentina: 0.00% (31 Dec 2023: 0.16%)</b>		
	<b>Belgium: 0.00% (31 Dec 2023: 0.01%)</b>		
	<b>Brazil: 0.21% (31 Dec 2023: 0.00%)</b>		
1,664	MercadoLibre	2,734,618	0.16
17,584	Wheaton Precious Metals	921,767	0.05
	<b>Total Brazil</b>	<b>3,656,385</b>	<b>0.21</b>
	<b>Canada: 3.56% (31 Dec 2023: 4.09%)</b>		
18,745	Agnico-Eagle Mines	1,225,785	0.07
6,312	Air Canada	82,570	—
11,369	AltaGas	256,817	0.01
23,750	ARC Resources	423,676	0.02
26,449	Bank of Montreal	2,219,563	0.12
43,928	Bank of Nova Scotia	2,008,999	0.11
2,074	BCE	67,160	—
50,908	Brookfield	2,116,904	0.12
12,092	Brookfield Asset Management	460,227	0.03
15,339	Cameco	754,535	0.04
3,690	Canadian Apartment Properties REIT	119,867	0.01
35,120	Canadian Imperial Bank of Commerce	1,669,570	0.09
19,973	Canadian National Railway	2,359,656	0.13
79,148	Canadian Natural Resources	2,818,637	0.16
34,735	Canadian Pacific Kansas City	2,734,935	0.15
1,877	Canadian Tire	186,198	0.01
3,443	Canadian Utilities	74,353	—
5,898	CCL Industries	310,083	0.02
7,612	CGI	759,615	0.04
737	Constellation Software	2,123,116	0.12
615	Constellation Software WTS	—	—
2,839	Descartes Systems	275,010	0.02
10,797	Dollarama	985,606	0.05
16,845	Element Fleet Management	306,407	0.02
4,174	Empire	106,672	0.01
79,570	Enbridge - Toronto	2,830,176	0.16
807	Fairfax Financial	917,863	0.05
1,490	FirstService	226,710	0.01
19,085	Fortis	741,586	0.04
6,969	Franco-Nevada	826,084	0.05
2,157	George Weston	310,210	0.02
4,954	Gildan Activewear	187,864	0.01
9,412	Great-West Lifeco	274,515	0.02
11,618	Hydro One	338,347	0.02
3,078	iA Financial	193,248	0.01
3,093	IGM Financial	85,375	—
6,965	Imperial Oil	474,802	0.03
6,776	Intact Financial	1,129,094	0.06
24,676	Ivanhoe Mines	318,289	0.02
10,449	Keyera	289,336	0.02
48,829	Kinross Gold	406,447	0.02
6,224	Loblaw Cos	721,854	0.04
9,306	Magna International	389,963	0.02
64,617	Manulife Financial	1,720,318	0.10
9,784	MEG Energy	209,287	0.01
8,331	Metro	461,436	0.03
12,410	National Bank of Canada	984,112	0.05

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST NORTH AMERICA CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.40% (31 Dec 2023: 98.93%) (continued)</b>			
<b>Equities: 99.40% (31 Dec 2023: 98.93%) (continued)</b>			
<b>Canada: 3.56% (31 Dec 2023: 4.09%) (continued)</b>			
12,376	Northland Power	212,726	0.01
17,710	Nutrien	901,452	0.05
2,591	Onex	176,135	0.01
9,338	Open Text	280,341	0.02
14,677	Pan American Silver	291,642	0.02
4,436	Parkland	124,325	0.01
22,352	Pembina Pipeline	829,165	0.05
21,134	Power Corporation of Canada	587,214	0.03
4,594	Quebecor	96,926	0.01
6,186	RB Global	471,697	0.03
11,230	Restaurant Brands International	791,151	0.04
3,642	RioCan REIT	44,742	—
13,310	Rogers Communications	492,188	0.03
52,126	Royal Bank of Canada	5,548,399	0.31
10,763	Saputo	241,634	0.01
44,705	Shopify	2,953,761	0.17
4,391	Stantec	367,524	0.02
20,526	Sun Life Financial	1,006,237	0.06
37,381	TC Energy	1,416,727	0.08
17,060	Teck Resources	817,374	0.05
16,929	TELUS	256,221	0.01
2,834	TFI International	411,405	0.02
5,881	Thomson Reuters	991,133	0.06
10,955	TMX	304,868	0.02
3,176	Toromont Industries	281,148	0.02
65,840	Toronto-Dominion Bank	3,618,349	0.20
11,886	Tourmaline Oil	538,990	0.03
1,753	West Fraser Timber	134,606	0.01
4,490	WSP Global	699,021	0.04
	<b>Total Canada</b>	<b>63,369,978</b>	<b>3.56</b>
<b>Chile: 0.02% (31 Dec 2023: 0.00%)</b>			
24,677	Lundin Mining	274,660	0.02
	<b>Total Chile</b>	<b>274,660</b>	<b>0.02</b>
<b>Ireland: 0.00% (31 Dec 2023: 0.04%)</b>			
<b>Netherlands: 0.00% (31 Dec 2023: 0.14%)</b>			
<b>People's Republic of China: 0.14% (31 Dec 2023: 0.00%)</b>			
9,588	NXP Semiconductors	2,580,035	0.14
	<b>Total People's Republic of China</b>	<b>2,580,035</b>	<b>0.14</b>
<b>United Kingdom: 0.00% (31 Dec 2023: 0.50%)</b>			
<b>United States: 95.45% (31 Dec 2023: 93.98%)</b>			
20,750	3M	2,120,443	0.12
4,596	A.O. Smith	375,861	0.02
63,623	Abbott Laboratories	6,611,066	0.37
65,352	AbbVie	11,209,175	0.63
1,305	Abiomed	—	—
23,206	Accenture	7,040,932	0.40
16,468	Adobe Systems	9,148,633	0.51
59,832	Advanced Micro Devices	9,705,349	0.55
5,190	AECOM	457,447	0.03

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST NORTH AMERICA CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.40% (31 Dec 2023: 98.93%) (continued)</b>			
<b>Equities: 99.40% (31 Dec 2023: 98.93%) (continued)</b>			
<b>United States: 95.45% (31 Dec 2023: 93.98%) (continued)</b>			
24,687	AES	433,751	0.02
20,425	Aflac	1,824,157	0.10
11,104	Agilent Technologies	1,439,412	0.08
8,251	Air Products & Chemicals	2,129,171	0.12
16,189	Airbnb	2,454,738	0.14
5,288	Akamai Technologies	476,343	0.03
4,338	Albemarle	414,366	0.02
10,741	Albertsons	212,135	0.01
5,688	Alexandria REIT	665,325	0.04
2,656	Align Technology	641,238	0.04
3,066	Allegion	362,248	0.02
10,004	Alliant Energy	509,204	0.03
9,635	Allstate	1,538,324	0.09
9,145	Ally Financial	362,782	0.02
4,780	Alnylam Pharmaceuticals	1,161,540	0.07
217,504	Alphabet Class A	39,618,354	2.23
188,380	Alphabet Class C	34,552,660	1.94
345,559	Amazon.com	66,779,277	3.75
19,090	American Electric Power	1,674,957	0.09
21,295	American Express	4,930,857	0.28
2,632	American Financial	323,789	0.02
13,126	American Homes 4 Rent REIT	487,762	0.03
25,304	American International	1,878,569	0.11
17,185	American Tower REIT	3,340,420	0.19
7,242	American Water Works	935,377	0.05
3,666	Ameriprise Financial	1,566,079	0.09
8,614	AMETEK	1,436,040	0.08
19,780	Amgen	6,180,261	0.35
44,504	Amphenol	2,998,234	0.17
18,150	Analog Devices	4,142,919	0.23
19,233	Annaly Capital Management REIT	366,581	0.02
3,169	ANSYS	1,018,833	0.06
7,427	Aon	2,180,419	0.12
14,351	APA	422,493	0.02
14,673	Apollo Global Management	1,732,441	0.10
541,447	Apple	114,039,567	6.41
30,536	Applied Materials	7,206,191	0.40
6,157	AppLovin	512,386	0.03
10,501	Aptiv	739,480	0.04
13,727	Arch Capital	1,384,917	0.08
19,435	Archer-Daniels-Midland	1,174,846	0.07
6,407	Ares Management	853,925	0.05
9,900	Arista Networks	3,469,752	0.19
8,154	Arthur J Gallagher	2,114,414	0.12
864	Aspen Technology	171,616	0.01
1,938	Assurant	322,192	0.02
262,348	AT&T	5,013,470	0.28
5,701	Atlassian	1,008,393	0.06
5,814	Atmos Energy	678,203	0.04
7,864	Autodesk	1,945,947	0.11
15,284	Automatic Data Processing	3,648,138	0.20
640	AutoZone	1,897,024	0.11
5,162	AvalonBay Communities REIT	1,067,966	0.06
23,536	Avantor	498,963	0.03
3,046	Avery Dennison	666,008	0.04
2,558	Axon Enterprise	752,666	0.04

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST NORTH AMERICA CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.40% (31 Dec 2023: 98.93%) (continued)</b>			
<b>Equities: 99.40% (31 Dec 2023: 98.93%) (continued)</b>			
<b>United States: 95.45% (31 Dec 2023: 93.98%) (continued)</b>			
36,817	Baker Hughes	1,294,854	0.07
11,482	Ball	689,150	0.04
262,112	Bank of America	10,424,194	0.59
27,361	Bank of New York Mellon	1,638,650	0.09
8,578	Bath & Body Works	334,971	0.02
17,890	Baxter International	598,421	0.03
10,739	Becton Dickinson	2,509,812	0.14
5,139	Bentley Systems	253,661	0.01
48,387	Berkshire Hathaway	19,683,832	1.11
6,739	Best Buy	568,030	0.03
5,310	Biogen	1,230,964	0.07
6,861	BioMarin Pharmaceutical	564,866	0.03
924	Bio-Rad Laboratories	252,354	0.01
5,494	Bio-Techne	393,645	0.02
5,473	BlackRock	4,309,002	0.24
26,089	Blackstone	3,229,818	0.18
19,959	Block	1,287,156	0.07
1,269	Booking	5,027,144	0.28
5,472	Boston Properties REIT	336,856	0.02
54,376	Boston Scientific	4,187,496	0.24
74,059	Bristol-Myers Squibb	3,075,670	0.17
16,249	Broadcom	26,088,257	1.47
4,440	Broadridge Financial Solutions	874,680	0.05
4,646	Brookfield Renewable	131,603	0.01
8,583	Brown & Brown	767,406	0.04
6,425	Brown-Forman	277,496	0.02
929	BRP	59,507	—
4,364	Builders FirstSource	604,021	0.03
5,006	Bunge Global	534,491	0.03
2,247	Burlington Stores	539,280	0.03
10,090	Cadence Design Systems	3,105,198	0.17
7,960	Caesars Entertainment	316,330	0.02
4,231	Camden Property Trust REIT	461,644	0.03
6,316	Campbell Soup	285,420	0.02
14,104	Capital One Financial	1,952,699	0.11
9,132	Cardinal Health	897,858	0.05
1,677	Carlisle Cos	679,537	0.04
9,381	Carlyle	376,647	0.02
5,551	CarMax	407,110	0.02
37,967	Carnival	710,742	0.04
29,750	Carrier Global	1,876,630	0.11
6,376	Catalent	358,522	0.02
18,431	Caterpillar	6,139,366	0.34
3,824	CBOE Global Markets	650,309	0.04
11,191	CBRE	997,230	0.06
5,065	CDW	1,133,750	0.06
5,626	Celsius	321,188	0.02
6,639	Cencora	1,495,767	0.08
19,242	Centene	1,275,745	0.07
4,828	Ceridian HCM	239,469	0.01
6,895	CF Industries	511,057	0.03
4,670	CH Robinson Worldwide	411,520	0.02
1,746	Charles River Laboratories International	360,689	0.02
55,590	Charles Schwab	4,096,427	0.23
3,615	Charter Communications	1,080,740	0.06
8,430	Cheniere Energy	1,473,817	0.08



NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.40% (31 Dec 2023: 98.93%) (continued)</b>			
<b>Equities: 99.40% (31 Dec 2023: 98.93%) (continued)</b>			
<b>United States: 95.45% (31 Dec 2023: 93.98%) (continued)</b>			
64,836	Chevron	10,141,647	0.57
50,250	Chipotle Mexican Grill	3,148,163	0.18
15,127	Chubb	3,858,595	0.22
9,002	Church & Dwight	933,327	0.05
10,581	Cigna	3,497,761	0.20
5,659	Cincinnati Financial	668,328	0.04
3,407	Cintas	2,385,786	0.13
150,336	Cisco Systems	7,142,463	0.40
71,356	Citigroup	4,528,252	0.25
16,058	Citizens Financial	578,570	0.03
18,567	Cleveland-Cliffs	285,746	0.02
4,480	Clorox	611,386	0.03
10,517	Cloudflare	871,123	0.05
13,261	CME	2,607,113	0.15
10,300	CMS Energy	613,159	0.03
30,386	CNH Industrial	307,810	0.02
151,165	Coca-Cola	9,621,652	0.54
18,081	Cognizant Technology Solutions	1,229,508	0.07
6,745	Coinbase Global	1,498,941	0.08
29,029	Colgate-Palmolive	2,816,974	0.16
146,128	Comcast	5,722,372	0.32
19,104	Conagra Brands	542,936	0.03
8,001	Confluent	236,270	0.01
43,240	ConocoPhillips	4,945,791	0.28
12,608	Consolidated Edison	1,127,407	0.06
6,055	Constellation Brands	1,557,830	0.09
11,485	Constellation Energy	2,300,101	0.13
7,171	Cooper	626,028	0.04
32,477	Copart	1,758,954	0.10
8,890	Corebridge Financial	258,877	0.01
29,570	Corning	1,148,795	0.06
2,643	Corpay	704,122	0.04
25,343	Corteva	1,367,001	0.08
15,416	CoStar	1,142,942	0.06
16,369	Costco Wholesale	13,913,486	0.78
28,091	Coterra Energy	749,187	0.04
25,075	CRH	1,880,124	0.11
8,464	Crowdstrike	3,243,320	0.18
4,502	Crown	334,904	0.02
15,597	Crown Castle REIT	1,523,827	0.09
73,391	CSX	2,454,929	0.14
5,054	Cummins	1,399,604	0.08
45,815	CVS Health	2,705,834	0.15
26,117	Danaher	6,525,332	0.37
4,487	Darden Restaurants	678,973	0.04
10,060	Datadog	1,304,681	0.07
2,247	DaVita	311,367	0.02
918	Deckers Outdoor	888,578	0.05
9,851	Deere	3,680,629	0.21
9,529	Dell Technologies	1,314,144	0.07
5,564	Delta Air Lines	263,956	0.01
13,845	DexCom	1,569,746	0.09
6,448	Diamondback Energy	1,290,825	0.07
2,169	Dick's Sporting Goods	466,010	0.03
11,434	Digital Realty Trust REIT	1,738,540	0.10
9,194	Discover Financial Services	1,202,667	0.07

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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

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Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.40% (31 Dec 2023: 98.93%) (continued)</b>			
<b>Equities: 99.40% (31 Dec 2023: 98.93%) (continued)</b>			
<b>United States: 95.45% (31 Dec 2023: 93.98%) (continued)</b>			
6,861	DocuSign	367,064	0.02
8,241	Dollar General	1,089,707	0.06
7,523	Dollar Tree	803,231	0.04
31,126	Dominion Energy	1,525,174	0.09
1,362	Domino's Pizza	703,241	0.04
10,355	DoorDash	1,126,417	0.06
5,206	Dover	939,423	0.05
26,201	Dow	1,389,963	0.08
11,165	DR Horton	1,573,483	0.09
16,146	DraftKings	616,293	0.03
28,017	Duke Energy	2,808,144	0.16
15,369	DuPont de Nemours	1,237,051	0.07
9,469	Dynatrace	423,643	0.02
14,881	Eaton	4,665,938	0.26
19,150	eBay	1,028,738	0.06
9,629	Ecolab	2,291,702	0.13
13,791	Edison International	990,332	0.06
22,180	Edwards Lifesciences	2,048,767	0.12
9,421	Electronic Arts	1,312,628	0.07
8,609	Elevance Health	4,664,873	0.26
29,828	Eli Lilly and Company	27,005,675	1.52
1,686	EMCOR	615,525	0.03
20,824	Emerson Electric	2,293,972	0.13
4,798	Enphase Energy	478,409	0.03
5,425	Entegris	734,545	0.04
21,092	EOG Resources	2,654,850	0.15
2,180	EPAM Systems	410,080	0.02
16,130	EQT	596,487	0.03
4,745	Equifax	1,150,473	0.06
3,462	Equinix REIT	2,619,349	0.15
13,071	Equitable	534,081	0.03
5,999	Equity LifeStyle Properties REIT	390,715	0.02
13,613	Equity Residential REIT	943,925	0.05
905	Erie Indemnity	327,972	0.02
8,850	Essential Utilities	330,371	0.02
2,460	Essex Property Trust REIT	669,612	0.04
8,510	Estee Lauder Companies	905,464	0.05
4,804	Etsy	283,340	0.02
1,717	Everest	654,211	0.04
12,144	Eversource Energy	688,686	0.04
6,813	Exact Sciences	287,849	0.02
37,447	Exelon	1,296,041	0.07
4,981	Expedia	627,556	0.04
5,471	Expeditors International of Washington	682,726	0.04
7,548	Extra Space Storage REIT	1,173,035	0.07
165,571	Exxon Mobil	19,060,534	1.07
2,135	F5	367,711	0.02
1,396	FactSet Research Systems	569,945	0.03
929	Fair Isaac	1,382,965	0.08
21,414	Fastenal	1,345,656	0.08
8,634	FedEx	2,588,819	0.15
7,483	Ferguson	1,449,083	0.08
9,114	Fidelity National Financial	450,414	0.03
21,883	Fidelity National Informaion Services	1,649,103	0.09
25,790	Fifth Third Bancorp	941,077	0.05
385	First Citizens BancShares	648,190	0.04

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.40% (31 Dec 2023: 98.93%) (continued)</b>			
<b>Equities: 99.40% (31 Dec 2023: 98.93%) (continued)</b>			
<b>United States: 95.45% (31 Dec 2023: 93.98%) (continued)</b>			
3,605	First Solar	812,783	0.05
21,874	Fiserv	3,260,101	0.18
147,193	Ford Motor	1,845,800	0.10
24,086	Fortinet	1,451,663	0.08
12,343	Fortive	914,616	0.05
4,690	Fortune Brands Innovations	304,569	0.02
9,310	Fox Class A	319,985	0.02
4,766	Fox Class B	152,607	0.01
11,469	Franklin Resources	256,332	0.01
52,032	Freeport-McMoRan	2,528,755	0.14
10,414	Gaming and Leisure Properties REIT	470,817	0.03
5,512	Garmin	898,015	0.05
2,799	Gartner	1,256,919	0.07
16,064	GE HealthCare Technologies	1,251,707	0.07
9,933	GE Vernova	1,703,609	0.10
20,635	Gen Digital	515,462	0.03
21,533	General Mills	1,362,178	0.08
41,988	General Motors	1,950,762	0.11
4,897	Genuine Parts	677,353	0.04
7,051	GFL Environmental	274,548	0.02
45,614	Gilead Sciences	3,129,577	0.18
9,666	Global Payments	934,702	0.05
5,318	GoDaddy	742,978	0.04
11,892	Goldman Sachs	5,378,989	0.30
5,694	Graco	451,420	0.03
–	GRAIL	3	–
32,572	Halliburton	1,100,282	0.06
11,008	Hartford Financial Services	1,106,744	0.06
7,282	HCA Healthcare	2,339,561	0.13
25,559	Healthpeak Properties REIT	500,956	0.03
1,648	HEICO	368,509	0.02
2,587	HEICO - New York	459,244	0.03
5,076	Henry Schein	325,372	0.02
5,601	Hershey	1,029,632	0.06
10,090	Hess	1,488,477	0.08
49,615	Hewlett Packard Enterprise	1,050,350	0.06
6,457	HF Sinclair	344,416	0.02
9,335	Hilton Worldwide	2,036,897	0.11
9,084	Hologic	674,487	0.04
36,577	Home Depot	12,591,266	0.71
10,784	Hormel Foods	328,804	0.02
23,735	Host Hotels & Resorts REIT	426,755	0.02
14,458	Howmet Aerospace	1,122,375	0.06
36,372	HP	1,273,747	0.07
2,023	Hubbell	739,366	0.04
1,851	HubSpot	1,091,701	0.06
4,386	Humana	1,638,829	0.09
51,490	Huntington Bancshares	678,638	0.04
1,726	Hyatt Hotels	262,214	0.01
2,820	IDEX	567,384	0.03
3,030	IDEXX Laboratories	1,476,216	0.08
10,883	Illinois Tool Works	2,578,836	0.14
6,259	Illumina	653,314	0.04
6,170	Incyte	374,025	0.02
14,860	Ingersoll-Rand	1,349,882	0.08
2,776	Insulet	560,197	0.03

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST NORTH AMERICA CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.40% (31 Dec 2023: 98.93%) (continued)</b>			
<b>Equities: 99.40% (31 Dec 2023: 98.93%) (continued)</b>			
<b>United States: 95.45% (31 Dec 2023: 93.98%) (continued)</b>			
156,550	Intel	4,848,354	0.27
21,351	Intercontinental Exchange	2,922,738	0.16
33,730	International Business Machines	5,833,603	0.33
9,701	International Flavors & Fragrances	923,632	0.05
11,941	International Paper	515,254	0.03
13,535	Interpublic	393,733	0.02
10,282	Intuit	6,757,433	0.38
13,082	Intuitive Surgical	5,819,528	0.33
21,375	Invitation Homes REIT	767,149	0.04
6,829	IQVIA	1,443,924	0.08
11,261	Iron Mountain REIT	1,009,211	0.06
4,359	Jabil	474,216	0.03
2,484	Jack Henry & Associates	412,394	0.02
3,249	JB Hunt Transport Services	519,840	0.03
3,769	JM Smucker	410,972	0.02
88,942	Johnson & Johnson	12,999,763	0.73
25,298	Johnson Controls International	1,681,558	0.09
106,006	JPMorgan Chase & Co	21,440,774	1.21
11,170	Juniper Networks	407,258	0.02
9,471	Kellanova	546,287	0.03
68,473	Kenvue	1,244,839	0.07
40,034	Keurig Dr Pepper	1,337,136	0.08
36,575	KeyCorp	519,731	0.03
6,753	Keysight Technologies	923,473	0.05
12,278	Kimberly-Clark	1,696,820	0.10
24,966	Kimco Realty REIT	485,838	0.03
72,126	Kinder Morgan	1,433,144	0.08
22,983	KKR	2,418,731	0.14
4,963	KLA	4,092,043	0.23
5,579	Knight-Swift Transportation	278,504	0.02
33,548	Kraft Heinz	1,080,917	0.06
25,647	Kroger	1,280,555	0.07
3,030	Labcorp	616,635	0.03
4,832	Lam Research	5,145,355	0.29
4,960	Lamb Weston	417,037	0.02
13,914	Las Vegas Sands	615,695	0.03
4,783	Lattice Semiconductor	277,366	0.02
9,277	Lennar	1,390,344	0.08
1,251	Lennox International	669,260	0.04
7,850	Liberty Media-Liberty Formula One	563,944	0.03
17,873	Linde	7,842,851	0.44
5,640	Live Nation Entertainment	528,694	0.03
9,082	LKQ	377,720	0.02
7,018	Loews	524,525	0.03
21,008	Lowe's Cos	4,631,424	0.26
2,863	LPL Financial	799,636	0.04
4,136	Lululemon Athletica	1,235,423	0.07
9,696	LyondellBasell Industries	927,519	0.05
6,254	M&T Bank	946,605	0.05
2,280	Manhattan Associates	562,430	0.03
20,742	Marathon Oil	594,673	0.03
13,130	Marathon Petroleum	2,277,792	0.13
494	Markel	778,376	0.04
1,427	MarketAxess	286,156	0.02
9,131	Marriott International	2,207,602	0.12
18,334	Marsh & McLennan	3,863,340	0.22

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
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**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.40% (31 Dec 2023: 98.93%) (continued)</b>			
<b>Equities: 99.40% (31 Dec 2023: 98.93%) (continued)</b>			
<b>United States: 95.45% (31 Dec 2023: 93.98%) (continued)</b>			
2,271	Martin Marietta Materials	1,230,428	0.07
32,169	Marvell Technology	2,248,613	0.13
7,695	Masco	513,026	0.03
30,750	Mastercard	13,565,670	0.76
10,501	Match	319,020	0.02
9,121	McCormick	647,044	0.04
26,499	McDonald's	6,753,005	0.38
4,859	McKesson	2,837,850	0.16
49,143	Medtronic	3,868,046	0.22
93,477	Merck & Co	11,572,453	0.65
80,872	Meta Platforms	40,777,280	2.29
22,431	MetLife	1,574,432	0.09
774	Mettler-Toledo International	1,081,735	0.06
9,698	MGM Resorts International	430,979	0.02
20,352	Microchip Technology	1,862,208	0.10
40,974	Micron Technology	5,389,310	0.30
260,537	Microsoft	116,447,012	6.55
571	MicroStrategy	786,541	0.04
4,464	Mid-America Apartment Communities REIT	636,611	0.04
12,009	Moderna	1,426,069	0.08
2,054	Molina Healthcare	610,654	0.03
7,466	Molson Coors Beverage	379,497	0.02
49,779	Mondelez International	3,257,538	0.18
2,713	MongoDB	678,141	0.04
1,776	Monolithic Power Systems	1,459,304	0.08
28,449	Monster Beverage	1,421,028	0.08
5,996	Moody's	2,523,896	0.14
45,362	Morgan Stanley	4,408,733	0.25
10,934	Mosaic	315,993	0.02
6,256	Motorola Solutions	2,415,129	0.14
15,480	Nasdaq	932,825	0.05
7,862	NetApp	1,012,626	0.06
15,980	Netflix	10,784,582	0.61
3,854	Neurocrine Biosciences	530,580	0.03
41,609	Newmont	1,742,169	0.10
13,309	News	366,929	0.02
75,980	NextEra Energy	5,380,144	0.30
44,811	Nike	3,377,405	0.19
2,044	Nordson	474,085	0.03
8,211	Norfolk Southern	1,762,820	0.10
7,378	Northern Trust	619,604	0.03
8,304	NRG Energy	646,549	0.04
9,133	Nucor	1,443,745	0.08
922,726	NVIDIA	113,993,570	6.41
121	NVR	918,216	0.05
2,207	O'Reilly Automotive	2,330,724	0.13
24,350	Occidental Petroleum	1,534,780	0.09
5,856	Okta	548,180	0.03
7,362	Old Dominion Freight Line	1,300,129	0.07
7,516	Omnicom	674,185	0.04
15,922	ON Semiconductor	1,091,453	0.06
21,091	ONEOK	1,719,971	0.10
60,928	Oracle	8,603,034	0.48
15,206	Otis Worldwide	1,463,730	0.08
10,799	Ovintiv	506,149	0.03
3,283	Owens Corning	570,323	0.03

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST NORTH AMERICA CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.40% (31 Dec 2023: 98.93%) (continued)</b>			
<b>Equities: 99.40% (31 Dec 2023: 98.93%) (continued)</b>			
<b>United States: 95.45% (31 Dec 2023: 93.98%) (continued)</b>			
19,456	PACCAR	2,002,801	0.11
3,073	Packaging Corporation of America	561,007	0.03
71,915	Palantir Technologies	1,821,607	0.10
11,859	Palo Alto Networks	4,020,320	0.23
19,833	Paramount Global	206,065	0.01
4,806	Parker Hannifin	2,430,923	0.14
12,070	Paychex	1,431,019	0.08
1,787	Paycom Software	255,612	0.01
1,685	Paylocity	222,167	0.01
36,948	PayPal	2,144,092	0.12
5,642	Pentair	432,572	0.02
50,728	PepsiCo	8,366,569	0.47
208,657	Pfizer	5,838,223	0.33
77,041	PG&E	1,345,136	0.08
15,744	Phillips 66	2,222,580	0.12
22,697	Pinterest	1,000,257	0.06
14,909	PNC Financial Services	2,318,051	0.13
1,322	Pool	406,290	0.02
8,665	PPG Industries	1,090,837	0.06
8,228	Principal Financial	645,487	0.04
86,847	Procter & Gamble	14,322,807	0.80
21,449	Progressive	4,455,172	0.25
34,266	Prologis REIT	3,848,414	0.22
12,924	Prudential Financial	1,514,564	0.08
4,409	PTC	800,983	0.04
18,874	Public Service Enterprise	1,391,014	0.08
5,760	Public Storage REIT	1,656,864	0.09
7,518	PulteGroup	827,732	0.05
11,018	Pure Storage	707,466	0.04
3,732	Qorvo	433,061	0.02
41,299	QUALCOMM	8,225,935	0.46
5,339	Quanta Services	1,356,587	0.08
3,949	Quest Diagnostics	540,539	0.03
7,472	Raymond James Financial	923,614	0.05
32,059	Realty Income REIT	1,693,356	0.10
6,756	Regency Centers REIT	420,223	0.02
3,982	Regeneron Pharmaceuticals	4,185,201	0.24
33,897	Regions Financial	679,296	0.04
2,121	Reliance	605,758	0.03
2,003	Repligen	252,498	0.01
8,319	Republic Services	1,616,714	0.09
5,634	ResMed	1,078,460	0.06
4,285	Revvity	449,325	0.03
29,804	Rivian Automotive	399,970	0.02
18,572	Robinhood Markets	421,770	0.02
18,346	Roblox	682,655	0.04
4,090	Rockwell Automation	1,125,895	0.06
4,043	Roku	242,297	0.01
11,194	Rollins	546,155	0.03
3,953	Roper Technologies	2,228,148	0.13
12,073	Ross Stores	1,754,448	0.10
8,852	Royal Caribbean Cruises	1,411,274	0.08
14,342	Royalty Pharma	378,199	0.02
5,121	RPM International	551,429	0.03
11,824	S&P Global	5,273,504	0.30
35,902	Salesforce	9,230,404	0.52

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST NORTH AMERICA CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.40% (31 Dec 2023: 98.93%) (continued)</b>			
<b>Equities: 99.40% (31 Dec 2023: 98.93%) (continued)</b>			
<b>United States: 95.45% (31 Dec 2023: 93.98%) (continued)</b>			
7,895	Samsara	266,062	0.01
4,109	SBA Communications REIT	806,597	0.05
53,202	Schlumberger	2,510,070	0.14
7,511	Seagate Technology	775,661	0.04
4,512	SEI Investments	291,881	0.02
23,754	Sempra	1,806,729	0.10
7,577	ServiceNow	5,960,599	0.33
8,785	Sherwin-Williams	2,621,708	0.15
11,773	Simon Property REIT	1,787,141	0.10
5,975	Skyworks Solutions	636,816	0.04
38,624	Snap	641,545	0.04
2,049	Snap-on	535,588	0.03
10,862	Snowflake	1,467,348	0.08
5,772	Solventum	305,223	0.02
4,114	Southwest Airlines	117,702	0.01
7,721	SS&C Technologies	483,875	0.03
5,883	Stanley Black & Decker	469,993	0.03
42,248	Starbucks	3,289,007	0.18
11,018	State Street	815,332	0.05
5,422	Steel Dynamics	702,149	0.04
3,536	STERIS	776,293	0.04
12,575	Stryker	4,278,644	0.24
4,680	Sun Communities REIT	563,191	0.03
1,961	Super Micro Computer	1,606,745	0.09
14,380	Synchrony Financial	678,592	0.04
5,703	Synopsys	3,393,627	0.19
18,004	Sysco	1,285,306	0.07
8,477	T Rowe Price	977,483	0.05
6,049	Take-Two Interactive Software	940,559	0.05
7,644	Targa Resources	984,394	0.06
17,005	Target	2,517,420	0.14
11,382	TE Connectivity	1,712,194	0.10
1,618	Teleflex	340,314	0.02
5,872	Teradyne	870,759	0.05
105,792	Tesla	20,934,121	1.18
33,589	Texas Instruments	6,534,068	0.37
14,068	Thermo Fisher Scientific	7,779,604	0.44
41,953	TJX	4,619,025	0.26
19,734	T-Mobile US	3,476,736	0.20
11,734	Toast	302,385	0.02
4,188	Toro	391,620	0.02
4,128	Tractor Supply	1,114,560	0.06
15,988	Trade Desk	1,561,548	0.09
4,311	Tradeweb Markets	456,966	0.03
8,331	Trane Technologies	2,740,316	0.15
2,077	TransDigm	2,653,596	0.15
7,543	TransUnion	559,389	0.03
8,619	Travelers Cos	1,752,587	0.10
9,649	Trimble	539,572	0.03
50,108	Truist Financial	1,946,696	0.11
5,894	Twilio	334,838	0.02
1,517	Tyler Technologies	762,717	0.04
10,869	Tyson Foods	621,055	0.03
69,107	Uber Technologies	5,022,697	0.28
11,227	UDR REIT	461,991	0.03
3,491	U-Haul	209,530	0.01

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST NORTH AMERICA CUSTOM ESG EQUITY INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.40% (31 Dec 2023: 98.93%) (continued)</b>			
<b>Equities: 99.40% (31 Dec 2023: 98.93%) (continued)</b>			
<b>United States: 95.45% (31 Dec 2023: 93.98%) (continued)</b>			
17,049	UiPath	216,181	0.01
1,803	Ulta Beauty	695,724	0.04
22,601	Union Pacific	5,113,702	0.29
26,762	United Parcel Service	3,662,380	0.21
2,410	United Rentals	1,558,619	0.09
1,705	United Therapeutics	543,128	0.03
34,030	UnitedHealth	17,330,118	0.97
10,287	Unity Software	167,267	0.01
58,133	US Bancorp	2,307,880	0.13
11,899	Valero Energy	1,865,287	0.10
5,741	Veeva Systems	1,050,660	0.06
14,585	Ventas REIT	747,627	0.04
9,155	Veralto	874,028	0.05
3,211	VeriSign	570,916	0.03
5,291	Verisk Analytics	1,426,189	0.08
154,589	Verizon Communications	6,375,250	0.36
9,524	Vertex Pharmaceuticals	4,464,089	0.25
13,503	Vertiv	1,168,955	0.07
40,121	Viatris	426,486	0.02
37,058	VICI Properties REIT	1,061,341	0.06
58,374	Visa	15,321,424	0.86
13,028	Vistra	1,120,147	0.06
4,711	Vulcan Materials	1,171,531	0.07
28,127	Walgreens Boots Alliance	340,196	0.02
163,578	Walmart	11,075,866	0.62
67,832	Walt Disney	6,735,039	0.38
79,974	Warner Bros Discovery	595,007	0.03
9,571	Waste Connections	1,678,371	0.09
14,904	Waste Management	3,179,619	0.18
2,158	Waters	626,079	0.04
1,210	Watsco	560,520	0.03
130,672	Wells Fargo	7,760,610	0.44
21,470	Welltower REIT	2,238,248	0.13
2,653	West Pharmaceutical Services	873,872	0.05
12,617	Western Digital	955,990	0.05
6,348	Westinghouse Air Brake Technologies	1,003,301	0.06
1,639	Westlake	237,360	0.01
8,889	WestRock	446,761	0.02
28,403	Weyerhaeuser REIT	806,361	0.05
45,884	Williams Cos	1,950,070	0.11
2,150	Williams-Sonoma	607,095	0.03
3,747	Willis Towers Watson	982,239	0.06
7,837	Workday	1,752,040	0.10
8,432	WP Carey REIT	464,182	0.03
7,948	WR Berkley	624,554	0.03
1,633	WW Grainger	1,473,358	0.08
3,762	Wynn Resorts	336,699	0.02
20,281	Xcel Energy	1,083,208	0.06
8,673	Xylem	1,176,319	0.07
10,673	Yum! Brands	1,413,746	0.08
2,058	Zebra Technologies	635,778	0.04
6,034	Zillow	279,917	0.02
7,636	Zimmer Biomet	828,735	0.05
16,893	Zoetis	2,928,570	0.16
8,564	Zoom Video Communications	506,903	0.03



NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST NORTH AMERICA CUSTOM ESG EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets			
<b>Transferable Securities Admitted to an Official Stock Exchange Listing:</b> 99.40% (31 Dec 2023: 98.93%) (continued)						
<b>Equities: 99.40% (31 Dec 2023: 98.93%) (continued)</b>						
<b>United States: 95.45% (31 Dec 2023: 93.98%) (continued)</b>						
3,204	Zscaler	615,777	0.03			
	<b>Total United States</b>	<u>1,698,196,436</u>	<u>95.45</u>			
<b>Zambia: 0.02% (31 Dec 2023: 0.01%)</b>						
23,862	First Quantum Minerals	313,370	0.02			
	<b>Total Zambia</b>	<u>313,370</u>	<u>0.02</u>			
	<b>Total Equities</b>	<u>1,768,390,864</u>	<u>99.40</u>			
	<b>Total Transferable Securities Admitted to an Official Stock Exchange Listing</b>	<u>1,768,390,864</u>	<u>99.40</u>			
<b>Unrealised Gain on Futures Contracts: 0.00% (31 Dec 2023: 0.01%)</b>						
Counterparty	Description	Currency	No. of Contracts	Notional Value US\$	Unrealised Gain US\$	% of Net Assets
<b>United States: 0.00% (31 Dec 2023: 0.01%)</b>						
Citigroup	CME E-Mini Standard & Poor's 500 Index Future September 2024	USD	44	12,147,300	29,043	—
	<b>Total United States</b>				<u>29,043</u>	<u>—</u>
	<b>Total Unrealised Gain on Futures Contracts</b>				<u>29,043</u>	<u>—</u>
<b>Financial Liabilities at Fair Value through Profit or Loss</b>						
<b>Unrealised Loss on Futures Contracts: 0.00% (31 Dec 2023: 0.00%)</b>						
Counterparty	Description	Currency	No. of Contracts	Notional Value US\$	Unrealised Loss US\$	% of Net Assets
<b>Canada: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	S&P/TSX 60 Index Futures September 2024	CAD	2	383,089	(1,666)	—
	<b>Total Canada</b>				<u>(1,666)</u>	<u>—</u>
	<b>Total Unrealised Loss on Futures Contracts</b>				<u>(1,666)</u>	<u>—</u>
	<b>Total Investments (31 Dec 2023: 98.94%)</b>				<u>1,768,418,241</u>	<u>99.40</u>
	<b>Cash and Cash Equivalents (31 Dec 2023: 0.94%)*</b>				11,027,601	0.62
	<b>Margin Cash (31 Dec 2023: 0.05%)</b>				1,276,565	0.07
	<b>Other Net Liabilities (31 Dec 2023: 0.07%)</b>				(1,659,846)	(0.09)
	<b>Net Assets Attributable to Holders of Redeemable Participating Units</b>				<u>1,779,062,561</u>	<u>100.00</u>

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST NORTH AMERICA CUSTOM ESG EQUITY INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

*As at 30 June 2024*

<b>Analysis of Total Assets</b>	<b>% of Total Assets</b>
Transferable securities admitted to an official stock exchange listing (31 Dec 2023: 98.92%)	99.26
Financial derivative instruments dealt on a regulated market (31 Dec 2023: 0.01%)	—
Cash and Cash Equivalents (31 Dec 2023: 0.94%)	0.62
Margin Cash (31 Dec 2023: 0.05%)	0.07
Other assets (31 Dec 2023: 0.08%)	0.05
	<u>100.00</u>

\*Included within Cash and Cash Equivalents is investment in Northern Trust Global Funds plc (“NTGF”) The Euro Liquidity Fund of 93,014 EUR shares with a fair value of US\$99,688.

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD ESG LEADERS EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing:</b>			
<b>99.73% (31 Dec 2023: 99.58%)</b>			
<b>Equities: 99.73% (31 Dec 2023: 99.58%)</b>			
<b>Argentina: 0.00% (31 Dec 2023: 0.23%)</b>			
<b>Australia: 1.23% (31 Dec 2023: 1.66%)</b>			
59,091	APA	315,317	0.02
24,332	Aristocrat Leisure	808,606	0.05
8,919	ASX	357,393	0.02
80,196	Aurizon	195,490	0.01
131,068	Australia & New Zealand Banking	2,471,953	0.16
20,756	BlueScope Steel	283,198	0.02
64,014	Brambles	621,183	0.04
14,858	CAR	349,783	0.02
3,019	Cochlear	669,694	0.04
61,606	Coles	700,675	0.05
25,031	Computershare	440,325	0.03
66,003	Endeavour	222,605	0.01
73,554	Fortescue	1,051,724	0.07
74,826	Goodman REIT	1,736,546	0.11
72,534	GPT REIT	193,767	0.01
16,358	Macquarie	2,236,175	0.14
8,093	Mineral Resources	291,433	0.02
54,372	Northern Star Resources	472,060	0.03
19,889	Orica	237,365	0.02
131,702	Pilbara Minerals	270,029	0.02
68,819	QBE Insurance	799,258	0.05
8,456	Ramsay Health Care	268,023	0.02
2,435	REA	319,811	0.02
15,417	Seek	219,928	0.01
58,516	Suncorp	680,381	0.04
131,827	Transurban	1,091,704	0.07
7,266	WiseTech Global	486,716	0.03
83,061	Woodside Energy	1,564,873	0.10
	<b>Total Australia</b>	<b>19,356,015</b>	<b>1.23</b>
<b>Austria: 0.06% (31 Dec 2023: 0.04%)</b>			
20,034	Mondi	384,560	0.02
6,515	OMV	283,906	0.02
2,907	Verbund	229,462	0.01
4,088	Voestalpine	110,497	0.01
	<b>Total Austria</b>	<b>1,008,425</b>	<b>0.06</b>
<b>Belgium: 0.11% (31 Dec 2023: 0.08%)</b>			
6,855	Ageas	313,564	0.02
11,531	KBC	814,415	0.05
17	Lotus Bakeries	175,456	0.01
9,649	Umicore	145,089	0.01
7,305	Warehouses De Pauw REIT	198,077	0.02
	<b>Total Belgium</b>	<b>1,646,601</b>	<b>0.11</b>
<b>Brazil: 0.29% (31 Dec 2023: 0.00%)</b>			
2,013	MercadoLibre	3,308,164	0.21
19,533	Wheaton Precious Metals	1,023,936	0.07
6,801	Yara International	196,477	0.01
	<b>Total Brazil</b>	<b>4,528,577</b>	<b>0.29</b>

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD ESG LEADERS EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.73% (31 Dec 2023: 99.58%) (continued)</b>			
<b>Equities: 99.73% (31 Dec 2023: 99.58%) (continued)</b>			
<b>Burkina Faso: 0.01% (31 Dec 2023: 0.01%)</b>			
7,864	Endeavour Mining	167,603	0.01
	<b>Total Burkina Faso</b>	<b>167,603</b>	<b>0.01</b>
<b>Canada: 2.80% (31 Dec 2023: 3.33%)</b>			
21,890	Agnico-Eagle Mines	1,431,445	0.09
33,855	Alimentation Couche-Tard	1,899,403	0.12
32,028	Bank of Montreal	2,687,745	0.17
54,919	Bank of Nova Scotia	2,511,661	0.16
60,108	Brookfield	2,499,467	0.16
12,464	CAE	231,454	0.02
19,999	Cameco	983,764	0.06
24,060	Canadian National Railway	2,842,504	0.18
2,608	Canadian Tire	258,713	0.02
9,145	CGI	912,595	0.06
12,173	Dollarama	1,111,214	0.07
17,596	Element Fleet Management	320,068	0.02
96,161	Enbridge - Toronto	3,420,292	0.22
1,645	FirstService	250,293	0.02
22,422	Fortis	871,252	0.06
6,041	Gildan Activewear	229,084	0.01
15,179	Hydro One	442,053	0.03
4,380	iA Financial	274,992	0.02
8,312	Imperial Oil	566,627	0.04
8,142	Intact Financial	1,356,712	0.09
27,691	Ivanhoe Mines	357,179	0.02
11,962	Keyera	331,231	0.02
55,064	Kinross Gold	458,347	0.03
10,597	Metro	586,945	0.04
14,671	National Bank of Canada	1,163,409	0.07
21,501	Nutrien	1,094,416	0.07
12,493	Open Text	375,059	0.02
6,486	Parkland	181,780	0.01
25,300	Pembina Pipeline	938,523	0.06
8,387	RB Global	639,529	0.04
7,250	RioCan REIT	89,065	0.01
16,345	Rogers Communications	604,419	0.04
53,203	Shopify	3,515,243	0.22
5,016	Stantec	419,836	0.03
25,517	Sun Life Financial	1,250,908	0.08
22,104	TELUS	334,544	0.02
6,898	Thomson Reuters	1,162,530	0.07
78,155	Toronto-Dominion Bank	4,295,141	0.27
2,621	West Fraser Timber	201,256	0.01
5,510	WSP Global	857,818	0.05
	<b>Total Canada</b>	<b>43,958,516</b>	<b>2.80</b>
<b>Chile: 0.05% (31 Dec 2023: 0.03%)</b>			
17,661	Antofagasta	471,063	0.03
30,281	Lundin Mining	337,034	0.02
	<b>Total Chile</b>	<b>808,097</b>	<b>0.05</b>
<b>Denmark: 1.77% (31 Dec 2023: 1.63%)</b>			
140	AP Moeller - Maersk Class A	237,820	0.02
212	AP Moeller - Maersk Class B	368,811	0.02
5,720	Coloplast	687,729	0.04
7,457	DSV	1,143,488	0.07

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD ESG LEADERS EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.73% (31 Dec 2023: 99.58%) (continued)</b>			
<b>Equities: 99.73% (31 Dec 2023: 99.58%) (continued)</b>			
<b>Denmark: 1.77% (31 Dec 2023: 1.63%) (continued)</b>			
3,030	Genmab	759,873	0.05
145,211	Novo Nordisk	20,985,913	1.34
16,734	Novozymes	1,024,742	0.07
8,715	Orsted	464,169	0.03
3,424	Pandora	517,177	0.03
500	ROCKWOOL	203,070	0.01
13,957	Tryg	305,288	0.02
43,931	Vestas Wind Systems	1,018,061	0.07
	<b>Total Denmark</b>	<b>27,716,141</b>	<b>1.77</b>
<b>Finland: 0.35% (31 Dec 2023: 0.28%)</b>			
6,553	Elisa	300,873	0.02
10,151	Kesko	178,312	0.01
15,054	Kone	743,622	0.05
30,999	Metso	328,378	0.02
19,489	Neste	347,252	0.02
229,178	Nokia	874,044	0.06
4,646	Orion	198,477	0.01
20,217	Sampo	868,870	0.06
24,790	Stora Enso	338,883	0.02
24,693	UPM-Kymmene	863,279	0.05
21,807	Wartsila	420,690	0.03
	<b>Total Finland</b>	<b>5,462,680</b>	<b>0.35</b>
<b>France: 2.44% (31 Dec 2023: 3.46%)</b>			
1,680	Aéroports de Paris	204,541	0.01
80,534	AXA	2,638,568	0.17
45,560	BNP Paribas	2,906,786	0.18
8,787	Bouygues	282,241	0.02
26,534	Carrefour	375,379	0.02
31,301	Cie Generale des Etablissements Michelin	1,211,377	0.08
2,184	Covivio REIT	103,880	0.01
44,492	Credit Agricole	607,498	0.04
27,926	Danone	1,708,387	0.11
28,906	Dassault Systemes	1,093,594	0.07
3,386	Eiffage	311,218	0.02
1,929	Eurazeo	153,712	0.01
2,118	Gecina REIT	195,104	0.01
14,743	Getlink	244,123	0.01
1,398	Hermes International	3,206,376	0.20
3,408	Kering	1,236,379	0.08
10,707	L'Oreal	4,705,417	0.30
12,272	LVMH Moet Hennessy Louis Vuitton	9,385,636	0.60
10,094	Publicis Groupe	1,075,117	0.07
9,852	Rexel	255,103	0.02
96,010	TotalEnergies	6,413,677	0.41
	<b>Total France</b>	<b>38,314,113</b>	<b>2.44</b>
<b>Germany: 0.91% (31 Dec 2023: 1.32%)</b>			
7,145	Adidas	1,707,657	0.11
4,644	Beiersdorf	679,638	0.04
48,563	Commerzbank	738,292	0.05
8,911	Covestro	523,360	0.03
8,295	Deutsche Boerse	1,698,911	0.11
26,007	Deutsche Lufthansa	159,155	0.01
10,734	Evonik Industries	219,154	0.01

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As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.73% (31 Dec 2023: 99.58%) (continued)</b>			
<b>Equities: 99.73% (31 Dec 2023: 99.58%) (continued)</b>			
<b>Germany: 0.91% (31 Dec 2023: 1.32%) (continued)</b>			
7,542	GEA	314,434	0.02
5,718	Heidelberg Materials	593,339	0.04
4,582	Henkel Ord	360,695	0.02
7,797	Henkel Pref	695,423	0.04
3,118	Knorr-Bremse	238,264	0.02
3,520	LEG Immobilien	287,696	0.02
5,540	Merck KGaA	918,827	0.06
2,349	MTU Aero Engines	601,189	0.04
6,033	Muenchener Rueckversicherungs-Gesellschaft	3,019,560	0.19
3,958	Puma	181,854	0.01
1,125	Sartorius	264,052	0.02
6,117	Symrise	749,339	0.05
10,328	Zalando	242,301	0.02
	<b>Total Germany</b>	<b>14,193,140</b>	<b>0.91</b>
<b>Hong Kong: 0.50% (31 Dec 2023: 0.47%)</b>			
493,600	AIA	3,350,770	0.22
34,000	CK Infrastructure	192,048	0.01
35,275	Hang Seng Bank	453,622	0.03
480,181	Hong Kong & China Gas	365,330	0.02
52,100	Hong Kong Exchanges & Clearing	1,669,624	0.11
71,802	MTR	226,697	0.02
126,267	Prudential	1,146,668	0.07
202,328	Sino Land	208,615	0.01
19,468	Swire Pacific	172,054	0.01
	<b>Total Hong Kong</b>	<b>7,785,428</b>	<b>0.50</b>
<b>Ireland: 0.16% (31 Dec 2023: 0.34%)</b>			
8,938	AerCap	833,022	0.05
7,344	Kerry	595,436	0.04
7,127	Kingspan	607,250	0.04
11,994	Smurfit Kappa	535,205	0.03
	<b>Total Ireland</b>	<b>2,570,913</b>	<b>0.16</b>
<b>Israel: 0.00% (31 Dec 2023: 0.04%)</b>			
<b>Italy: 0.52% (31 Dec 2023: 0.47%)</b>			
46,717	Assicurazioni Generali	1,166,106	0.07
10,181	Coca-Cola HBC	347,227	0.02
359,850	Enel	2,504,536	0.16
28,130	FincoBank	419,665	0.03
651,833	Intesa Sanpaolo	2,424,847	0.16
20,457	Mediobanca Banca di Credito Finanziario	300,150	0.02
9,489	Moncler	580,291	0.04
27,205	Nexi	166,020	0.01
17,676	Poste Italiane	225,342	0.01
	<b>Total Italy</b>	<b>8,134,184</b>	<b>0.52</b>
<b>Japan: 5.95% (31 Dec 2023: 6.52%)</b>			
30,200	AEON	645,641	0.04
20,700	Ajinomoto	725,903	0.05
6,500	ANA	119,991	0.01
57,800	Asahi Kasei	370,278	0.02
28,400	Asics	434,492	0.03
83,400	Astellas Pharma	824,357	0.05
27,800	Bandai Namco	542,658	0.04

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Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.73% (31 Dec 2023: 99.58%) (continued)</b>			
<b>Equities: 99.73% (31 Dec 2023: 99.58%) (continued)</b>			
<b>Japan: 5.95% (31 Dec 2023: 6.52%) (continued)</b>			
24,500	Bridgestone	962,881	0.06
10,000	Brother Industries	175,992	0.01
29,100	Chugai Pharmaceutical	1,034,040	0.07
44,000	Concordia Financial	258,814	0.02
9,500	Dai Nippon Printing	319,620	0.02
14,000	Daifuku	261,967	0.02
83,300	Daiichi Sankyo	2,860,557	0.18
11,500	Daikin Industries	1,599,248	0.10
23,300	Daiwa House Industry	590,539	0.04
60,300	Daiwa Securities	459,953	0.03
85,200	Denso	1,323,073	0.08
11,700	Eisai	479,463	0.03
124,800	Eneos	641,301	0.04
40,900	FANUC	1,121,025	0.07
7,900	Fast Retailing	1,991,943	0.13
5,900	Fuji Electric	335,676	0.02
47,900	Fujifilm	1,120,228	0.07
76,600	Fujitsu	1,198,571	0.08
10,400	Hankyu Hanshin	276,325	0.02
207,000	Hitachi	4,633,887	0.30
5,100	Hitachi Construction Machinery	136,583	0.01
15,800	Hoya	1,837,244	0.12
5,200	Ibiden	211,672	0.01
25,500	Isuzu Motors	337,812	0.02
52,100	ITOCHE	2,543,786	0.16
26,600	JFE	382,894	0.02
19,700	Kao	798,973	0.05
64,700	KDDI	1,711,015	0.11
31,500	Kikkoman	364,915	0.02
9,000	Koito Manufacturing	124,151	0.01
42,300	Komatsu	1,228,294	0.08
4,300	Konami	309,549	0.02
46,300	Kubota	647,613	0.04
123,100	LY	297,610	0.02
62,200	Marubeni	1,150,541	0.07
15,900	MatsukiyoCocokara & Co	228,329	0.02
22,600	Mazda Motor	218,610	0.01
3,300	McDonald's Japan	130,063	0.01
10,900	Meiji	235,062	0.02
57,200	Mitsubishi Chemical	317,576	0.02
51,900	Mitsubishi Estate	813,055	0.05
7,900	Mitsui Chemicals	218,053	0.01
115,700	Mitsui Fudosan	1,056,232	0.07
108,800	Mizuho Financial	2,271,232	0.15
55,700	MS&AD Insurance	1,237,893	0.08
10,500	NEC	864,556	0.06
42,000	Nippon Paint	273,629	0.02
4,700	Nissan Chemical	148,924	0.01
3,700	Nitori	390,793	0.03
6,700	Nitto Denko	529,386	0.03
138,500	Nomura	793,839	0.05
17,800	Nomura Research Institute	500,272	0.03
27,500	Obayashi	326,868	0.02
8,100	Omron	278,409	0.02
47,300	Oriental Land	1,317,908	0.08
49,800	ORIX	1,099,649	0.07

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Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.73% (31 Dec 2023: 99.58%) (continued)</b>			
<b>Equities: 99.73% (31 Dec 2023: 99.58%) (continued)</b>			
<b>Japan: 5.95% (31 Dec 2023: 6.52%) (continued)</b>			
15,900	Osaka Gas	350,203	0.02
17,500	Pan Pacific International	409,487	0.03
102,200	Panasonic	836,736	0.05
67,600	Rakuten	348,758	0.02
66,800	Recruit	3,574,211	0.23
67,900	Renesas Electronics	1,270,117	0.08
24,700	Ricoh	211,208	0.01
12,600	Rohm	168,407	0.01
9,700	Secom	572,677	0.04
12,500	Seiko Epson	194,191	0.01
19,100	Sekisui Chemical	264,308	0.02
27,500	Sekisui House	609,117	0.04
95,800	Seven & I	1,167,276	0.07
14,400	SG	132,712	0.01
10,700	Shimadzu	267,733	0.02
80,900	Shin-Etsu Chemical	3,137,226	0.20
16,800	Shiseido	479,164	0.03
129,100	SoftBank	1,576,632	0.10
45,300	SoftBank Group	2,925,942	0.19
41,100	Sompo	877,648	0.06
55,800	Sony	4,731,518	0.30
28,300	Subaru	599,919	0.04
33,000	Sumitomo Electric Industries	513,381	0.03
11,400	Sumitomo Metal Mining	345,699	0.02
56,200	Sumitomo Mitsui Financial	3,747,016	0.24
30,200	Sumitomo Mitsui Trust	689,009	0.04
22,500	Systemex	362,411	0.02
23,100	T&D	403,309	0.03
16,400	TDK	1,005,757	0.06
10,200	TIS	197,710	0.01
83,400	Tokio Marine	3,113,372	0.20
21,200	Tokyo Electron	4,599,528	0.29
16,100	Tokyo Gas	345,801	0.02
20,500	Tokyu	225,824	0.01
63,900	Toray Industries	302,498	0.02
7,100	TOTO	167,635	0.01
18,600	Unicharm	597,452	0.04
19,600	West Japan Railway	364,926	0.02
40,800	Yamaha Motor	377,665	0.02
12,300	Yamato	135,227	0.01
9,100	Yokogawa Electric	220,061	0.01
4,100	Zensho	156,751	0.01
7,500	ZOZO	187,803	0.01
	<b>Total Japan</b>	<b>93,405,438</b>	<b>5.95</b>
<b>Luxembourg: 0.02% (31 Dec 2023: 0.00%)</b>			
5,696	Eurofins Scientific	284,173	0.02
	<b>Total Luxembourg</b>	<b>284,173</b>	<b>0.02</b>
<b>Netherlands: 1.74% (31 Dec 2023: 1.77%)</b>			
7,859	Akzo Nobel	478,251	0.03
17,780	ASML	18,373,521	1.17
6,881	ASR Nederland	328,248	0.02
145,659	ING Groep	2,491,828	0.16
5,751	JDE Peet's	114,644	0.01
41,066	Koninklijke Ahold Delhaize	1,214,304	0.08



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Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.73% (31 Dec 2023: 99.58%) (continued)</b>			
<b>Equities: 99.73% (31 Dec 2023: 99.58%) (continued)</b>			
<b>Netherlands: 1.74% (31 Dec 2023: 1.77%) (continued)</b>			
175,147	Koninklijke KPN	672,015	0.04
13,089	NN	609,523	0.04
4,525	OCI	110,524	0.01
37,848	Universal Music	1,126,857	0.07
10,897	Wolters Kluwer	1,807,888	0.11
	<b>Total Netherlands</b>	<b>27,327,603</b>	<b>1.74</b>
<b>New Zealand: 0.07% (31 Dec 2023: 0.04%)</b>			
22,850	Mercury	91,409	–
68,306	Meridian Energy	261,804	0.02
82,646	Spark New Zealand	209,499	0.01
6,612	Xero	602,318	0.04
	<b>Total New Zealand</b>	<b>1,165,030</b>	<b>0.07</b>
<b>Norway: 0.25% (31 Dec 2023: 0.31%)</b>			
14,558	Aker BP	372,171	0.02
37,004	DNB Bank	728,785	0.05
41,623	Equinor	1,188,195	0.08
7,315	Gjensidige Forsikring	131,083	0.01
21,440	Mowi	357,820	0.02
59,195	Norsk Hydro	369,708	0.02
30,758	Orkla	250,599	0.02
3,080	SalMar	162,570	0.01
26,130	Telenor	298,664	0.02
	<b>Total Norway</b>	<b>3,859,595</b>	<b>0.25</b>
<b>People's Republic of China: 0.34% (31 Dec 2023: 0.18%)</b>			
11,314	NXP Semiconductors	3,044,484	0.20
62,412	Prosus	2,224,764	0.14
	<b>Total People's Republic of China</b>	<b>5,269,248</b>	<b>0.34</b>
<b>Portugal: 0.04% (31 Dec 2023: 0.05%)</b>			
20,924	Galp Energia	442,227	0.03
12,744	Jeronimo Martins	249,265	0.01
	<b>Total Portugal</b>	<b>691,492</b>	<b>0.04</b>
<b>Singapore: 0.27% (31 Dec 2023: 0.19%)</b>			
164,400	CapitaLand Ascendas REIT	310,543	0.02
251,519	CapitaLand Integrated Commercial Trust REIT	367,465	0.02
114,809	CapitaLand Investment	225,340	0.01
89,886	Grab	319,095	0.02
65,200	Keppel	311,267	0.02
36,600	Singapore Exchange	256,018	0.02
29,541	STMicroelectronics	1,167,167	0.08
54,900	United Overseas Bank	1,269,151	0.08
	<b>Total Singapore</b>	<b>4,226,046</b>	<b>0.27</b>
<b>South Africa: 0.11% (31 Dec 2023: 0.11%)</b>			
55,902	Anglo American	1,768,056	0.11
	<b>Total South Africa</b>	<b>1,768,056</b>	<b>0.11</b>
<b>Spain: 0.47% (31 Dec 2023: 0.49%)</b>			
9,757	ACS Actividades de Construccion y Servicios	421,211	0.03
19,649	Amadeus IT	1,308,595	0.08
240,848	Banco de Sabadell	464,761	0.03

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<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.73% (31 Dec 2023: 99.58%) (continued)</b>			
<b>Equities: 99.73% (31 Dec 2023: 99.58%) (continued)</b>			
<b>Spain: 0.47% (31 Dec 2023: 0.49%) (continued)</b>			
21,549	Cellnex Telecom	701,399	0.04
1260,451	Iberdrola	3,381,761	0.22
16,697	Redeia	292,047	0.02
54,356	Repsol	858,403	0.05
	<b>Total Spain</b>	<b>7,428,177</b>	<b>0.47</b>
<b>Sweden: 0.91% (31 Dec 2023: 0.86%)</b>			
13,329	Alfa Laval	584,124	0.04
45,543	Assa Abloy	1,288,425	0.08
118,850	Atlas Copco Class A	2,235,550	0.14
67,305	Atlas Copco Class B	1,087,727	0.07
11,925	Boliden	381,841	0.02
30,358	Epiroc Class A	606,289	0.04
17,965	Epiroc Class B	328,758	0.02
16,316	EQT	482,538	0.03
28,060	Essity	719,107	0.05
7,978	Evolution	831,685	0.05
25,223	Hennes & Mauritz	399,297	0.02
3,350	Holmen	131,973	0.01
15,727	Husqvarna	126,140	0.01
69,813	Nibe Industrier	296,255	0.02
45,772	Sandvik	918,016	0.06
15,699	SKF	315,457	0.02
27,911	Svenska Cellulosa	412,595	0.03
67,191	Svenska Handelsbanken	640,491	0.04
23,845	Tele2	240,247	0.01
108,682	Telia	291,763	0.02
9,334	Volvo Class A	243,614	0.02
69,073	Volvo Class B	1,768,209	0.11
	<b>Total Sweden</b>	<b>14,330,101</b>	<b>0.91</b>
<b>Switzerland: 2.18% (31 Dec 2023: 2.50%)</b>			
71,744	ABB	3,985,600	0.25
21,945	Alcon	1,959,078	0.13
2,110	Baloise	371,469	0.02
1,300	Banque Cantonale Vaudoise	137,942	0.01
11,163	Clariant	175,656	0.01
8,627	DSM-Firmenich	976,376	0.06
1,414	Geberit	835,245	0.05
404	Givaudan	1,915,246	0.12
9,490	Julius Baer	530,156	0.03
2,094	Kuehne + Nagel International	602,147	0.04
5	Lindt & Spruengli	577,565	0.04
46	Lindt & Spruengli Pref	536,991	0.03
6,775	Logitech International	655,334	0.04
3,315	Lonza	1,809,121	0.12
87,701	Novartis	9,385,939	0.60
6,375	SGS	567,550	0.04
14,088	SIG	257,899	0.02
6,654	Sika	1,904,528	0.12
2,335	Sonova	721,340	0.05
1,351	Swiss Life	993,179	0.06
3,824	Swiss Prime Site	362,569	0.02
1,199	Swisscom	674,488	0.04
2,944	Temenos	203,125	0.01
1,244	VAT	705,201	0.05

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<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.73% (31 Dec 2023: 99.58%) (continued)</b>			
<b>Equities: 99.73% (31 Dec 2023: 99.58%) (continued)</b>			
<b>Switzerland: 2.18% (31 Dec 2023: 2.50%) (continued)</b>			
6,440	Zurich Insurance	3,433,568	0.22
	<b>Total Switzerland</b>	<b>34,277,312</b>	<b>2.18</b>
<b>United Kingdom: 3.25% (31 Dec 2023: 4.15%)</b>			
42,868	3i	1,661,448	0.11
11,657	Admiral	385,336	0.02
19,204	Ashtead	1,282,247	0.08
15,878	Associated British Foods	496,566	0.03
68,981	AstraZeneca	10,774,295	0.69
42,149	Auto Trader	426,884	0.03
119,621	Aviva	720,681	0.05
44,896	Barratt Developments	267,988	0.02
4,358	Berkeley	252,751	0.02
297,731	BT	528,224	0.03
14,683	Bunzl	558,679	0.04
13,847	Burberry	153,650	0.01
9,512	Coca-Cola Europacific Partners	693,139	0.04
6,433	Croda International	321,050	0.02
4,333	DCC	303,445	0.02
842,015	HSBC	7,279,372	0.46
63,888	Informa	691,151	0.04
7,435	Intertek	450,568	0.03
76,360	J Sainsbury	246,143	0.02
85,822	Kingfisher	269,917	0.02
30,774	Land Securities REIT	240,994	0.02
275,409	Legal & General	790,288	0.05
2,795,959	Lloyds Banking	1,934,715	0.12
96,036	M&G	247,654	0.02
211,337	National Grid	2,357,876	0.15
31,411	Phoenix	207,070	0.01
30,869	Reckitt Benckiser	1,670,901	0.11
82,918	RELX	3,814,278	0.24
109,893	Rentokil Initial	640,679	0.04
47,435	Sage	652,693	0.04
37,131	Schroders	170,758	0.01
54,890	Segro REIT	623,229	0.04
13,995	Smiths	301,633	0.02
3,399	Spirax	364,358	0.02
145,980	Taylor Wimpey	262,314	0.02
305,269	Tesco	1,180,825	0.07
111,508	Unilever	6,124,593	0.39
980,626	Vodafone	864,752	0.05
8,004	Whitbread	301,006	0.02
49,514	WPP	453,407	0.03
	<b>Total United Kingdom</b>	<b>50,967,557</b>	<b>3.25</b>
<b>United States: 72.93% (31 Dec 2023: 69.02%)</b>			
24,853	3M	2,539,728	0.16
2,421	Abiomed	–	–
27,992	Accenture	8,493,053	0.54
19,934	Adobe Systems	11,074,134	0.71
71,914	Advanced Micro Devices	11,665,170	0.74
24,202	Aflac	2,161,481	0.14
12,882	Agilent Technologies	1,669,894	0.11
9,797	Air Products & Chemicals	2,528,116	0.16
6,989	Akamai Technologies	629,569	0.04

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD ESG LEADERS EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.73% (31 Dec 2023: 99.58%) (continued)</b>			
<b>Equities: 99.73% (31 Dec 2023: 99.58%) (continued)</b>			
<b>United States: 72.93% (31 Dec 2023: 69.02%) (continued)</b>			
13,993	Albertsons	276,362	0.02
3,052	Align Technology	736,844	0.05
4,044	Allegion	477,799	0.03
11,975	Allstate	1,911,928	0.12
12,505	Ally Financial	496,073	0.03
262,223	Alphabet Class A	47,763,919	3.04
227,110	Alphabet Class C	41,656,516	2.65
25,503	American Express	5,905,220	0.38
20,623	American Tower REIT	4,008,699	0.26
8,967	American Water Works	1,158,178	0.07
4,567	Ameriprise Financial	1,950,977	0.12
23,902	Amgen	7,468,180	0.48
22,753	Annaly Capital Management REIT	433,672	0.03
3,780	ANSYS	1,215,270	0.08
37,038	Applied Materials	8,740,598	0.56
12,019	Aptiv	846,378	0.05
16,438	Arch Capital	1,658,430	0.11
1,257	Aspen Technology	249,678	0.02
2,443	Assurant	406,149	0.03
6,921	Atlassian	1,224,186	0.08
6,886	Atmos Energy	803,252	0.05
9,400	Autodesk	2,326,030	0.15
18,417	Automatic Data Processing	4,395,954	0.28
763	AutoZone	2,261,608	0.14
31,137	Avantor	660,104	0.04
3,725	Avery Dennison	814,471	0.05
3,282	Axon Enterprise	965,696	0.06
44,318	Baker Hughes	1,558,664	0.10
14,528	Ball	871,971	0.06
33,260	Bank of New York Mellon	1,991,941	0.13
9,384	Bath & Body Works	366,445	0.02
9,024	Best Buy	760,633	0.05
6,622	Biogen	1,535,112	0.10
7,290	Bio-Techne	522,328	0.03
6,673	BlackRock	5,253,786	0.33
1,527	Booking	6,049,211	0.39
6,865	Boston Properties REIT	422,609	0.03
91,001	Bristol-Myers Squibb	3,779,272	0.24
5,062	Broadridge Financial Solutions	997,214	0.06
6,264	Bunge Global	668,807	0.04
2,988	Burlington Stores	717,120	0.05
12,003	Cadence Design Systems	3,693,923	0.24
8,922	Campbell Soup	403,185	0.03
16,872	Capital One Financial	2,335,928	0.15
7,310	CarMax	536,115	0.03
35,679	Carrier Global	2,250,631	0.14
7,949	Catalent	446,972	0.03
22,277	Caterpillar	7,420,469	0.47
4,866	CBOE Global Markets	827,512	0.05
13,427	CBRE	1,196,480	0.08
8,133	Cencora	1,832,365	0.12
6,811	Ceridian HCM	337,826	0.02
5,364	CH Robinson Worldwide	472,676	0.03
67,560	Charles Schwab	4,978,496	0.32
4,127	Charter Communications	1,233,808	0.08
10,201	Cheniere Energy	1,783,441	0.11

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD ESG LEADERS EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.73% (31 Dec 2023: 99.58%) (continued)</b>			
<b>Equities: 99.73% (31 Dec 2023: 99.58%) (continued)</b>			
<b>United States: 72.93% (31 Dec 2023: 69.02%) (continued)</b>			
10,521	Church & Dwight	1,090,817	0.07
12,515	Cigna	4,137,084	0.26
4,011	Cintas	2,808,743	0.18
19,551	Citizens Financial	704,423	0.04
5,687	Clorox	776,105	0.05
13,439	CMS Energy	800,024	0.05
38,127	CNH Industrial	386,227	0.02
182,244	Coca-Cola	11,599,831	0.74
35,108	Colgate-Palmolive	3,406,880	0.22
176,813	Comcast	6,923,997	0.44
22,018	Conagra Brands	625,752	0.04
8,910	Confluent	263,112	0.02
15,068	Consolidated Edison	1,347,381	0.09
9,128	Cooper	796,874	0.05
30,346	CRH	2,275,343	0.14
19,053	Crown Castle REIT	1,861,478	0.12
21,520	CSL	4,242,797	0.27
86,195	CSX	2,883,223	0.18
6,017	Cummins	1,666,288	0.11
31,324	Danaher	7,826,301	0.50
5,253	Darden Restaurants	794,884	0.05
2,524	DaVita	349,751	0.02
1,133	Deckers Outdoor	1,096,687	0.07
11,875	Deere	4,436,856	0.28
6,667	Delta Air Lines	316,282	0.02
16,965	DexCom	1,923,492	0.12
2,584	Dick's Sporting Goods	555,172	0.04
13,852	Digital Realty Trust REIT	2,106,197	0.13
11,520	Discover Financial Services	1,506,931	0.10
9,361	DocuSign	500,814	0.03
1,549	Domino's Pizza	799,795	0.05
12,415	DoorDash	1,350,504	0.09
6,033	Dover	1,088,655	0.07
13,128	DR Horton	1,850,129	0.12
17,924	Eaton	5,620,070	0.36
23,074	eBay	1,239,535	0.08
11,573	Ecolab	2,754,374	0.18
16,643	Edison International	1,195,134	0.08
26,412	Edwards Lifesciences	2,439,676	0.16
11,190	Electronic Arts	1,559,103	0.10
10,413	Elevance Health	5,642,388	0.36
35,960	Eli Lilly and Company	32,557,465	2.07
2,081	EMCOR	759,731	0.05
5,967	Enphase Energy	594,970	0.04
4,189	Equinix REIT	3,169,397	0.20
14,110	Equitable	576,535	0.04
11,576	Essential Utilities	432,132	0.03
5,091	Etsy	300,267	0.02
16,081	Eversource Energy	911,954	0.06
43,449	Exelon	1,503,770	0.10
6,172	Expeditors International of Washington	770,204	0.05
1,758	FactSet Research Systems	717,739	0.05
1,093	Fair Isaac	1,627,105	0.10
8,936	Ferguson	1,730,456	0.11
25,425	Fidelity National Information Services	1,916,028	0.12
4,487	First Solar	1,011,639	0.06

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD ESG LEADERS EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.73% (31 Dec 2023: 99.58%) (continued)</b>			
<b>Equities: 99.73% (31 Dec 2023: 99.58%) (continued)</b>			
<b>United States: 72.93% (31 Dec 2023: 69.02%) (continued)</b>			
26,091	Fiserv	3,888,603	0.25
15,207	Fortive	1,126,839	0.07
5,846	Fortune Brands Innovations	379,639	0.02
10,056	Fox Class A	345,625	0.02
6,512	Fox Class B	208,514	0.01
13,471	Franklin Resources	301,077	0.02
3,475	Gartner	1,560,483	0.10
18,997	GE HealthCare Technologies	1,480,246	0.09
26,511	Gen Digital	662,245	0.04
48,728	General Electric	7,746,290	0.49
24,577	General Mills	1,554,741	0.10
6,482	Genuine Parts	896,590	0.06
54,960	Gilead Sciences	3,770,806	0.24
7,785	Graco	617,195	0.04
39,280	Halliburton	1,326,878	0.08
13,345	Hartford Financial Services	1,341,706	0.09
8,741	HCA Healthcare	2,808,308	0.18
32,622	Healthpeak Properties REIT	639,391	0.04
5,448	Henry Schein	349,217	0.02
59,284	Hewlett Packard Enterprise	1,255,042	0.08
7,397	HF Sinclair	394,556	0.02
11,234	Hilton Worldwide	2,451,259	0.16
10,039	Hologic	745,396	0.05
44,097	Home Depot	15,179,951	0.97
13,846	Hormel Foods	422,165	0.03
43,869	HP	1,536,292	0.10
2,197	HubSpot	1,295,769	0.08
5,297	Humana	1,979,224	0.13
66,819	Huntington Bancshares	880,674	0.06
3,492	IDEX	702,590	0.04
3,642	IDEXX Laboratories	1,774,382	0.11
13,470	Illinois Tool Works	3,191,851	0.20
17,696	Ingersoll-Rand	1,607,505	0.10
3,217	Insulet	649,191	0.04
190,241	Intel	5,891,764	0.38
25,372	Intercontinental Exchange	3,473,173	0.22
40,920	International Business Machines	7,077,114	0.45
10,971	International Flavors & Fragrances	1,044,549	0.07
15,142	International Paper	653,377	0.04
17,733	Interpublic	515,853	0.03
12,484	Intuit	8,204,610	0.52
7,998	IQVIA	1,691,097	0.11
12,483	Iron Mountain REIT	1,118,726	0.07
20,275	James Hardie Industries	640,473	0.04
3,809	JB Hunt Transport Services	609,440	0.04
4,889	JM Smucker	533,097	0.03
107,229	Johnson & Johnson	15,672,591	1.00
29,982	Johnson Controls International	1,992,904	0.13
14,342	Juniper Networks	522,909	0.03
12,617	Kellanova	727,749	0.05
47,365	Keurig Dr Pepper	1,581,991	0.10
40,586	KeyCorp	576,727	0.04
7,601	Keysight Technologies	1,039,437	0.07
14,691	Kimberly-Clark	2,030,296	0.13
87,486	Kinder Morgan	1,738,347	0.11
7,431	Knight-Swift Transportation	370,956	0.02

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD ESG LEADERS EQUITY INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.73% (31 Dec 2023: 99.58%) (continued)</b>			
<b>Equities: 99.73% (31 Dec 2023: 99.58%) (continued)</b>			
<b>United States: 72.93% (31 Dec 2023: 69.02%) (continued)</b>			
30,053	Kroger	1,500,546	0.10
3,716	Labcorp	756,243	0.05
5,869	Lam Research	6,249,605	0.40
6,677	Lamb Weston	561,402	0.04
6,017	Lattice Semiconductor	348,926	0.02
1,473	Lennox International	788,026	0.05
21,446	Linde	9,410,719	0.60
12,326	LKQ	512,638	0.03
25,620	Lowe's Cos	5,648,185	0.36
3,232	LPL Financial	902,698	0.06
5,058	Lululemon Athletica	1,510,825	0.10
11,176	LyondellBasell Industries	1,069,096	0.07
2,672	Manhattan Associates	659,129	0.04
15,904	Marathon Petroleum	2,759,026	0.18
1,736	MarketAxess	348,120	0.02
21,786	Marsh & McLennan	4,590,746	0.29
2,693	Martin Marietta Materials	1,459,067	0.09
38,202	Marvell Technology	2,670,320	0.17
37,073	Mastercard	16,355,125	1.04
11,576	McCormick	821,201	0.05
32,178	McDonald's	8,200,242	0.52
112,696	Merck & Co	13,951,765	0.89
941	Mettler-Toledo International	1,315,132	0.08
314,103	Microsoft	140,388,336	8.95
2,694	Molina Healthcare	800,926	0.05
7,269	Moody's	3,059,740	0.19
54,982	Morgan Stanley	5,343,701	0.34
17,796	Nasdaq	1,072,387	0.07
8,971	NetApp	1,155,465	0.07
4,305	Neurocrine Biosciences	592,669	0.04
28,976	Newmont	1,213,225	0.08
21,798	Newmont GDR	923,983	0.06
54,254	Nike	4,089,124	0.26
9,547	Northern Trust	801,757	0.05
9,912	NRG Energy	771,748	0.05
10,519	Nucor	1,662,844	0.11
1,112,434	NVIDIA	137,430,096	8.76
141	NVR	1,069,987	0.07
2,604	O'Reilly Automotive	2,749,980	0.17
8,542	Old Dominion Freight Line	1,508,517	0.10
8,282	Omnicom	742,895	0.05
25,700	ONEOK	2,095,835	0.13
3,709	Owens Corning	644,327	0.04
14,251	Palo Alto Networks	4,831,232	0.31
14,239	Paychex	1,688,176	0.11
1,910	Paylocity	251,833	0.02
45,132	PayPal	2,619,010	0.17
7,607	Pentair	583,229	0.04
61,158	PepsiCo	10,086,789	0.64
18,886	Phillips 66	2,666,137	0.17
17,534	PNC Financial Services	2,726,186	0.17
1,799	Pool	552,887	0.03
10,195	PPG Industries	1,283,449	0.08
10,192	Principal Financial	799,562	0.05
104,703	Procter & Gamble	17,267,619	1.10
26,237	Progressive	5,449,687	0.35

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD ESG LEADERS EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.73% (31 Dec 2023: 99.58%) (continued)</b>			
<b>Equities: 99.73% (31 Dec 2023: 99.58%) (continued)</b>			
<b>United States: 72.93% (31 Dec 2023: 69.02%) (continued)</b>			
40,798	Prologis REIT	4,582,023	0.29
16,083	Prudential Financial	1,884,767	0.12
5,506	PTC	1,000,275	0.06
9,429	PulteGroup	1,038,133	0.07
9,254	QIAGEN	382,338	0.02
6,436	Quanta Services	1,635,323	0.10
5,166	Quest Diagnostics	707,122	0.04
9,203	Raymond James Financial	1,137,583	0.07
43,385	Regions Financial	869,435	0.06
2,441	Repligen	307,712	0.02
30,322	Rivian Automotive	406,921	0.03
5,004	Rockwell Automation	1,377,501	0.09
10,768	Royal Caribbean Cruises	1,716,742	0.11
14,319	S&P Global	6,386,274	0.41
43,162	Salesforce	11,096,950	0.71
4,986	SBA Communications REIT	978,752	0.06
62,815	Schlumberger	2,963,612	0.19
24,366	Schneider Electric	5,857,429	0.37
9,096	Seagate Technology	939,344	0.06
27,768	Sempra	2,112,034	0.13
9,151	ServiceNow	7,198,817	0.46
6,357	Solventum	336,158	0.02
13,693	State Street	1,013,282	0.06
6,721	Steel Dynamics	870,369	0.06
4,551	STERIS	999,127	0.06
13,173	Swiss Re	1,634,531	0.10
17,495	Synchrony Financial	825,589	0.05
6,721	Synopsys	3,999,398	0.25
9,705	T Rowe Price	1,119,084	0.07
7,145	Take-Two Interactive Software	1,110,976	0.07
9,129	Targa Resources	1,175,633	0.07
20,278	Target	3,001,955	0.19
2,165	Teleflex	455,364	0.03
20,779	Tenaris	319,573	0.02
127,543	Tesla	25,238,209	1.61
40,584	Texas Instruments	7,894,806	0.50
50,764	TJX	5,589,116	0.36
4,784	Toro	447,352	0.03
4,759	Tractor Supply	1,284,930	0.08
10,001	Trane Technologies	3,289,629	0.21
8,933	TransUnion	662,471	0.04
10,138	Travelers Cos	2,061,461	0.13
11,440	Trimble	639,725	0.04
58,759	Truist Financial	2,282,787	0.15
7,927	Twilio	450,333	0.03
18,956	UiPath	240,362	0.01
2,067	Ulta Beauty	797,593	0.05
27,229	Union Pacific	6,160,834	0.39
32,610	United Parcel Service	4,462,678	0.28
3,047	United Rentals	1,970,586	0.13
68,613	US Bancorp	2,723,936	0.17
14,544	Valero Energy	2,279,917	0.14
10,839	Veralto	1,034,799	0.07
187,392	Verizon Communications	7,728,046	0.49
70,376	Visa	18,471,589	1.18
31,309	Walgreens Boots Alliance	378,682	0.02



NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD ESG LEADERS EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing:</b>			
<b>99.73% (31 Dec 2023: 99.58%) (continued)</b>			
<b>Equities: 99.73% (31 Dec 2023: 99.58%) (continued)</b>			
<b>United States: 72.93% (31 Dec 2023: 69.02%) (continued)</b>			
81,657	Walt Disney	8,107,724	0.52
2,723	Waters	789,997	0.05
25,661	Welltower REIT	2,675,159	0.17
3,177	West Pharmaceutical Services	1,046,472	0.07
14,963	Western Digital	1,133,747	0.07
11,812	WestRock	593,671	0.04
33,735	Weyerhaeuser REIT	957,737	0.06
53,758	Williams Cos	2,284,715	0.15
2,686	Williams-Sonoma	758,446	0.05
4,555	Willis Towers Watson	1,194,048	0.08
9,564	Workday	2,138,128	0.14
2,007	WW Grainger	1,810,796	0.12
10,564	Xylem	1,432,795	0.09
12,812	Yum! Brands	1,697,078	0.11
8,911	Zimmer Biomet	967,111	0.06
20,170	Zoetis	3,496,671	0.22
4,068	Zscaler	781,829	0.05
	<b>Total United States</b>	<b>1,144,432,388</b>	<b>72.93</b>
	<b>Total Equities</b>	<b>1,565,082,649</b>	<b>99.73</b>
	<b>Total Transferable Securities Admitted to an Official Stock Exchange Listing</b>	<b>1,565,082,649</b>	<b>99.73</b>

**Unrealised Gains on Futures Contracts: 0.00% (31 Dec 2023: 0.01%)**

Counterparty	Description	Currency	No. of Contracts	Notional Value US\$	Unrealised Gains US\$	% of Net Assets
<b>Japan: 0.00% (31 Dec 2023: 0.00%)</b>						
	OSE TOPIX Index Futures					
Citigroup	September 2024	JPY	2	349,434	900	—
	<b>Total Japan</b>				<b>900</b>	<b>—</b>
<b>United States: 0.00% (31 Dec 2023: 0.01%)</b>						
	CME E-Mini Standard & Poor's 500					
Citigroup	Index Future September 2024	USD	17	4,693,275	16,022	—
	Eurex Euro Stoxx Index 50 Futures					
Citigroup	September 2024	EUR	9	475,150	715	—
	<b>Total United States</b>				<b>16,737</b>	<b>—</b>
	<b>Total Unrealised Gains on Futures Contracts</b>				<b>17,637</b>	<b>—</b>

**Financial Liabilities at Fair Value through Profit or Loss**

**Unrealised Losses on Futures Contracts: 0.00% (31 Dec 2023: 0.00%)**

Counterparty	Description	Currency	No. of Contracts	Notional Value US\$	Unrealised Losses US\$	% of Net Assets
<b>Sweden: 0.00% (31 Dec 2023: 0.00%)</b>						
	OML Stockholm Index Futures July					
Citigroup	2024	SEK	5	121,716	(135)	—
	<b>Total Sweden</b>				<b>(135)</b>	<b>—</b>

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD ESG LEADERS EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Financial Liabilities at Fair Value through Profit or Loss

Unrealised Losses on Futures Contracts: 0.00% (31 Dec 2023: 0.00%) (continued)

Counterparty	Description	Currency	No. of Contracts	Notional Value US\$	Unrealised Losses US\$	% of Net Assets
	<b>Switzerland: 0.00% (31 Dec 2023: 0.00%)</b>					
Citigroup	SOF Index Futures September 2024	CHF	2	267,594	(1,619)	–
	<b>Total Switzerland</b>				<u>(1,619)</u>	<u>–</u>
	<b>Total Unrealised Losses on Futures Contracts</b>				<u>(1,754)</u>	<u>–</u>
					<b>Fair Value US\$</b>	<b>% of Net Assets</b>
	<b>Total Investments (31 Dec 2023: 99.59%)</b>				1,565,098,532	99.73
	<b>Cash and Cash Equivalents (31 Dec 2023: 0.22%)*</b>				3,367,062	0.21
	<b>Margin Cash (31 Dec 2023: 0.08%)</b>				652,099	0.04
	<b>Other Net Assets (31 Dec 2023: 0.11%)</b>				155,924	0.02
	<b>Net Assets Attributable to Holders of Redeemable Participating Units</b>				<u>1,569,273,617</u>	<u>100.00</u>
	<b>Analysis of Total Assets</b>					
	Transferable securities admitted to an official stock exchange listing (31 Dec 2023: 99.55%)					99.58
	Financial derivative instruments dealt on a regulated market (31 Dec 2023: 0.01%)					–
	Cash and Cash Equivalents (31 Dec 2023: 0.22%)					0.21
	Margin Cash (31 Dec 2023: 0.08%)					0.04
	Other assets (31 Dec 2023: 0.14%)					<u>0.17</u>
						<u>100.00</u>

\*Included within Cash and Cash Equivalents are investments in 11,681 EUR shares in the Northern Trust Global Funds plc (“NTGF”) The Euro Liquidity Fund, 86,000 GBP shares in the Northern Trust Global Funds plc (“NTGF”) The Sterling Fund and 2,207,000 USD shares in the Northern Trust Global Funds plc (“NTGF”) The U.S. Dollar Fund with fair values of US\$12,519, US\$108,713 and US\$2,207,000, respectively.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value €</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%)</b>			
<b>Australia: 3.38% (31 Dec 2023: 3.33%)</b>			
111,629	Abacus REIT	80,342	—
181,043	Abacus Storage King REIT	130,301	0.01
141,800	Accent	170,979	0.01
266,162	Alpha HPA	143,466	0.01
139,724	ALS	1,219,817	0.07
35,592	Altium	1,508,823	0.09
47,927	Amotiv	313,585	0.02
791,943	AMP	540,373	0.03
45,491	Ansell	752,619	0.04
24,113	ARB	565,420	0.03
113,798	Arena REIT	274,430	0.02
354,828	Atlas Arteria	1,129,859	0.07
30,938	AUB	610,942	0.04
23,223	Audinate	229,079	0.01
75,730	Aussie Broadband	163,279	0.01
197,063	Bank of Queensland	713,455	0.04
94,264	Bapcor	301,922	0.02
81,048	Bega Cheese	214,643	0.01
169,442	Bendigo and Adelaide Bank	1,213,184	0.07
29,041	Breville	491,142	0.03
171,998	BWP Trust REIT	370,839	0.02
110,153	Capricorn Metals	328,103	0.02
214,031	Centuria Capital	220,062	0.01
176,205	Centuria Industrial REIT	330,499	0.02
165,329	Centuria Office REIT	113,840	0.01
127,287	Challenger	556,016	0.03
110,144	Champion Iron	439,265	0.03
216,555	Charter Hall Long Wale REIT	438,568	0.03
145,046	Charter Hall REIT	1,010,492	0.06
161,979	Charter Hall Retail REIT	328,041	0.02
135,848	Charter Hall Social Infrastructure REIT	200,626	0.01
649,493	Cleanaway Waste Management	1,121,088	0.07
9,524	Clinuvel Pharmaceuticals	91,218	0.01
32,849	Collins Foods	186,273	0.01
34,139	Corporate Travel Management	282,085	0.02
17,596	Credit	164,143	0.01
344,131	Cromwell Property REIT	83,632	—
52,750	Data#3	275,127	0.02
597,143	De Grey Mining	424,198	0.02
123,793	Deterra Royalties	307,790	0.02
56,545	Dexus Industria REIT	99,364	0.01
72,847	Domain Australia	138,451	0.01
19,678	Domino's Pizza Enterprises	440,088	0.03
202,892	Downer EDI	586,635	0.03
43,880	Eagers Automotive	287,652	0.02
45,386	EBOS	831,421	0.05
46,341	Elders	235,636	0.01
596,390	Evolution Mining	1,300,720	0.08
26,042	EVT	188,567	0.01
85,914	FleetPartners	191,660	0.01
55,254	Flight Centre	694,817	0.04
217,070	G8 Education	160,289	0.01
290,595	Genesis Minerals	317,798	0.02
74,711	GrainCorp	412,946	0.02
90,359	Growthpoint Properties Australia REIT	122,185	0.01
49,204	Hansen Technologies	139,201	0.01

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value €</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Australia: 3.38% (31 Dec 2023: 3.33%) (continued)</b>			
185,675	Healius	173,552	0.01
108,320	HealthCo Healthcare & Wellness REIT	71,548	–
92,441	Helia	222,926	0.01
73,066	HMC Capital REIT	328,274	0.02
484,836	HomeCo Daily Needs REIT	350,460	0.02
24,104	HUB24	699,188	0.04
73,560	IDP Education	694,448	0.04
190,360	IGO	669,022	0.04
137,630	Iluka Resources	561,746	0.03
163,758	Imdex	226,538	0.01
109,332	Ingenia Communities REIT	325,657	0.02
102,396	Inghams	230,981	0.01
149,612	Insignia Financial	213,495	0.01
50,967	IPH	199,132	0.01
56,330	IRESS	282,567	0.02
33,604	JB Hi-Fi	1,281,737	0.07
62,863	Johns Lyng	223,283	0.01
198,822	Judo Capital	156,106	0.01
16,372	Jumbo Interactive	176,393	0.01
41,853	Kelsian	134,313	0.01
686,041	Latin Resources	72,675	–
201,098	LendLease	677,939	0.04
263,371	Leo Lithium	21,335	–
31,738	Lifestyle Communities	245,831	0.01
18,553	Lovisa	380,014	0.02
269,205	Lynas Rare Earths	994,771	0.06
30,571	MA Financial	85,344	–
41,969	Maas	110,625	0.01
58,037	Magellan Financial	304,511	0.02
16,641	McMillan Shakespeare	181,677	0.01
45,648	Megaport	319,154	0.02
69,851	MMA Offshore	112,299	0.01
30,080	Monadelphous	240,673	0.01
141,821	Mount Gibson Iron	36,233	–
70,634	Nanosonics	131,604	0.01
374,576	National Storage REIT	536,850	0.03
33,131	Neuren Pharmaceuticals	439,124	0.03
177,877	NEXTDC	1,954,148	0.11
150,086	nib	687,405	0.04
26,861	Nick Scali	231,154	0.01
449,014	Nine Entertainment	391,718	0.02
147,940	NRW	284,859	0.02
124,698	Nufarm	357,440	0.02
217,004	OceanaGold	464,629	0.03
136,761	oOh!media	115,049	0.01
381,245	Orora	468,011	0.03
91,180	Paladin Energy	709,087	0.04
31,102	Pepper Money	28,296	–
222,186	Perenti Global	138,453	0.01
32,803	Perpetual	435,595	0.03
436,641	Perseus Mining	639,408	0.04
38,687	PEXA	332,441	0.02
44,967	Pinnacle Investment Management	397,334	0.02
84,533	Platinum Asset Management	54,783	–
1,300	PointsBet WTS	–	–
185,495	PolyNovo	283,194	0.02

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Australia: 3.38% (31 Dec 2023: 3.33%) (continued)</b>			
25,540	Premier Investments	495,752	0.03
24,725	PWR	169,170	0.01
500,415	Qube	1,138,174	0.07
300,343	Ramelius Resources	359,339	0.02
1,772,402	Red 5	397,603	0.02
43,931	Redox	83,768	—
345,724	Region RE REIT	452,412	0.03
222,145	Regis Resources	242,940	0.01
525,126	Resolute Mining	170,158	0.01
97,330	Rural Funds REIT	120,997	0.01
143,009	Sandfire Resources	777,970	0.05
42,764	SG Fleet	87,938	—
416,201	Sigma Healthcare	330,673	0.02
63,934	Silex Systems	212,346	0.01
71,471	SiteMinder	226,690	0.01
34,477	SmartGroup	181,540	0.01
313,353	Steadfast	1,206,723	0.07
44,169	Super Retail	383,952	0.02
628,310	Tabcorp	274,067	0.02
87,559	Technology One	1,014,844	0.06
71,337	Telix Pharmaceuticals	829,047	0.05
21,554	Temple & Webster	126,119	0.01
235,580	Ventia Services	562,241	0.03
335,385	Viva Energy	658,324	0.04
24,451	Vulcan Steel	101,627	0.01
216,021	Waypoint REIT	292,106	0.02
122,713	Webjet	686,677	0.04
42,632	Weebit Nano	67,743	—
317,515	West African Resources	318,548	0.02
151,224	Westgold Resources	228,046	0.01
144,236	Worley	1,346,390	0.08
	<b>Total Australia</b>	<b>57,815,948</b>	<b>3.38</b>
<b>Austria: 0.32% (31 Dec 2023: 0.43%)</b>			
298,865	ams	386,198	0.02
7,735	AT&S Austria Technologie & Systemtechnik	166,766	0.01
22,236	BAWAG	1,314,148	0.08
13,146	CA Immobilien Anlagen	407,000	0.02
11,272	Kontron	216,648	0.01
11,781	Oesterreichische Post	352,841	0.02
5,728	Palfinger	127,161	0.01
2,710	Porr	37,940	—
41,845	Raiffeisen Bank International	678,726	0.04
3,020	Schoeller-Bleckmann Oilfield Equipment	114,156	0.01
41,532	UNIQA Insurance	330,595	0.02
11,394	Vienna InsuranceWiener Versicherung Gruppe	347,517	0.02
31,950	Wienerberger	989,172	0.06
	<b>Total Austria</b>	<b>5,468,868</b>	<b>0.32</b>
<b>Bahamas: 0.02% (31 Dec 2023: 0.02%)</b>			
24,588	OneSpaWorld	352,617	0.02
	<b>Total Bahamas</b>	<b>352,617</b>	<b>0.02</b>
<b>Belgium: 0.34% (31 Dec 2023: 0.39%)</b>			
14,974	Aedifica REIT	848,277	0.05
19,173	Barco	198,632	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Belgium: 0.34% (31 Dec 2023: 0.39%) (continued)</b>			
9,869	Bekaert	385,681	0.02
31,257	bpost	94,552	–
11,543	Cofinimmo REIT	650,448	0.04
19,885	Fagron	362,305	0.02
13,325	Galapagos	311,005	0.02
10,252	KBC Ancora	445,962	0.03
5,250	Montea REIT	415,275	0.02
16,782	Ontex	136,102	0.01
40,505	Proximus	301,762	0.02
11,356	Recticel	141,042	0.01
4,412	Retail Estates REIT	273,544	0.02
10,955	Shurgard Self Storage REIT	394,928	0.02
4,234	VGP	440,336	0.03
14,112	X-Fab Silicon Foundries	84,390	–
9,071	Xior Student Housing REIT	271,676	0.02
	<b>Total Belgium</b>	<b>5,755,917</b>	<b>0.34</b>
<b>Bermuda: 0.22% (31 Dec 2023: 0.24%)</b>			
5,860	Hamilton Insurance	91,037	0.01
15,714	RenaissanceRe	3,277,104	0.19
29,126	SiriusPoint	331,549	0.02
	<b>Total Bermuda</b>	<b>3,699,690</b>	<b>0.22</b>
<b>Brazil: 0.03% (31 Dec 2023: 0.00%)</b>			
27,211	ERO Copper	542,539	0.03
	<b>Total Brazil</b>	<b>542,539</b>	<b>0.03</b>
<b>Burkina Faso: 0.03% (31 Dec 2023: 0.00%)</b>			
162,263	IAMGOLD	568,711	0.03
	<b>Total Burkina Faso</b>	<b>568,711</b>	<b>0.03</b>
<b>Canada: 2.89% (31 Dec 2023: 2.94%)</b>			
5,474	ADENTRA	139,115	0.01
16,079	Aecon	186,168	0.01
6,298	Ag Growth International	225,547	0.01
119,641	Alamos Gold	1,750,730	0.10
16,191	Allied Properties REIT	169,028	0.01
13,946	Altus	480,421	0.03
10,258	Artis REIT	44,627	–
52,365	AtkinsRealis	2,114,554	0.12
26,387	ATS	796,542	0.05
13,067	Aurinia Pharmaceuticals	69,785	–
23,409	Aurinia Pharmaceuticals - Multiple	124,717	0.01
6,751	AutoCanada	88,523	–
32,454	Aya Gold & Silver	300,523	0.02
406,618	B2Gold	1,017,565	0.06
9,362	Badger Infrastructure Solutions	262,948	0.02
67,005	Ballard Power Systems	141,181	0.01
14,276	Bird Construction	261,081	0.02
103,148	Bitfarms	248,282	0.01
158,461	BlackBerry	369,537	0.02
7,365	Boardwalk REIT	353,955	0.02
26,355	Boralex	602,208	0.03
6,680	Boyd Services	1,170,491	0.07
5,890	Brookfield Business	112,898	0.01
3,620	Brookfield Reinsurance	140,576	0.01

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value €</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Canada: 2.89% (31 Dec 2023: 2.94%) (continued)</b>			
10,689	BSR REIT	119,581	0.01
3,171	Calian	121,626	0.01
171,091	Calibre Mining	209,995	0.01
35,079	Canaccord Genuity	202,361	0.01
12,906	Canada Goose	155,679	0.01
29,702	Canadian Western Bank	878,587	0.05
19,552	Canfor	193,450	0.01
21,823	Cascades	134,373	0.01
65,829	Centerra Gold	412,966	0.02
65,573	CES Energy Solutions	344,291	0.02
43,336	CI Financial	425,521	0.02
12,813	Colliers International	1,334,745	0.08
20,258	Computer Modelling	182,201	0.01
59,442	Converge Technology Solutions	174,289	0.01
16,196	Coveo Solutions	86,031	–
14,676	Crombie REIT	127,593	0.01
83,712	Cronos	182,091	0.01
22,784	CT REIT	204,765	0.01
25,298	Definity Financial	775,916	0.05
258,067	Denison Mines	482,161	0.03
29,604	dentalcorp	166,336	0.01
4,848	Docebo	174,644	0.01
41,098	Dream Industrial REIT	355,064	0.02
54,603	Dundee Precious Metals	398,763	0.02
19,579	Dye & Durham	164,479	0.01
68,008	Endeavour Silver	223,056	0.01
45,746	Enerflex	230,207	0.01
12,985	Enghouse Systems	267,132	0.02
8,075	EQB	513,398	0.03
105,117	Equinox Gold	511,777	0.03
6,693	Exchange	206,377	0.01
24,216	Extencicare	119,550	0.01
28,022	Fiera Capital	149,804	0.01
25,216	Filo	431,234	0.02
42,894	Finning International	1,173,163	0.07
30,296	First Capital REIT	303,677	0.02
87,981	First Majestic Silver	485,941	0.03
89,983	Fortuna Silver Mines	410,484	0.02
2,627	GDI Integrated Facility Services	57,770	–
50,032	Gibson Energy	793,195	0.05
4,369	goeasy	587,249	0.03
9,530	Granite REIT	440,522	0.03
37,456	H&R REIT	228,588	0.01
2,351	Hammond Power Solutions	178,730	0.01
120,323	Hudbay Minerals	1,015,731	0.06
44,305	Innergex Renewable Energy	309,056	0.02
12,769	Interfor	143,839	0.01
17,942	InterRent REIT	145,711	0.01
13,659	Jamieson Wellness	270,194	0.02
79,034	K92 Mining	423,051	0.02
48,519	Karora Resources	197,182	0.01
14,845	Killam Apartment REIT	172,488	0.01
8,885	Kinaxis	955,793	0.06
22,961	Knight Therapeutics	88,773	0.01
17,813	Labrador Iron Ore Royalty	353,459	0.02
11,709	Laurentian Bank of Canada	211,979	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Canada: 2.89% (31 Dec 2023: 2.94%) (continued)</b>			
44,993	Lightspeed Commerce	573,715	0.03
13,892	Linamar	629,840	0.04
56,152	Lithium Americas	139,372	0.01
28,871	Lithium Americas Argentina	85,834	–
32,687	Lundin Gold	450,454	0.03
33,602	MAG Silver	366,143	0.02
20,062	Major Drilling International	124,214	0.01
22,031	Martinrea International	172,759	0.01
17,141	Mattr	195,426	0.01
1,119	Morguard	84,826	–
3,913	Morguard North American Residential REIT	41,304	–
5,398	MTY Food	165,415	0.01
25,749	Mullen	230,709	0.01
259,279	New Gold	477,354	0.03
154,332	NexGen Energy	1,003,954	0.06
24,333	NFI	262,821	0.02
13,770	North West	389,102	0.02
28,643	NorthWest Healthcare Properties REIT	91,015	0.01
73,543	Novagold Resources	240,207	0.01
18,263	Nuvei	551,802	0.03
60,948	Orla Mining	218,187	0.01
53,176	Osisko Gold Royalties	773,058	0.04
101,181	Osisko Mining	197,321	0.01
8,564	Park Lawn	151,889	0.01
25,423	Pason Systems	319,493	0.02
12,283	Pet Valu	220,361	0.01
4,270	Precision Drilling	280,099	0.02
13,004	Premium Brands	835,556	0.05
15,129	Primaris REIT	136,896	0.01
15,825	Richelieu Hardware	444,472	0.03
27,966	Rogers Sugar	106,408	0.01
17,672	Russel Metals	449,112	0.03
74,866	Sandstorm Gold	379,810	0.02
16,037	Savaria	196,727	0.01
24,737	Seabridge Gold	315,426	0.02
71,988	Secure Energy Services	594,448	0.03
20,172	Sienna Senior Living	196,008	0.01
59,169	Silvercorp Metals	184,786	0.01
50,485	SilverCrest Metals	384,869	0.02
7,087	Slate Grocery REIT	52,916	–
11,005	Sleep Country Canada	195,707	0.01
21,737	SmartCentres REIT	325,937	0.02
7,495	Sprott	289,930	0.02
56,016	SSR Mining	236,053	0.01
15,974	Stella-Jones	972,363	0.06
22,339	SunOpta	112,112	0.01
74,973	Superior Plus	453,459	0.03
76,172	Taseko Mines	175,039	0.01
236,494	Tilray Brands	366,298	0.02
22,212	Timbercreek Financial	108,445	0.01
24,828	Torex Gold Resources	358,911	0.02
65,398	Trican Well Service	214,942	0.01
19,296	Triple Flag Precious Metals	279,204	0.02
15,749	Trisura	444,378	0.03
90,107	Well Health Technologies	289,393	0.02
49,533	Wesdome Gold Mines	372,208	0.02



NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Canada: 2.89% (31 Dec 2023: 2.94%) (continued)</b>			
9,822	Westshore Terminals Investment	152,099	0.01
18,621	Xenon Pharmaceuticals	677,427	0.04
	<b>Total Canada</b>	<b>49,515,633</b>	<b>2.89</b>
<b>Cayman Islands: 0.00% (31 Dec 2023: 0.08%)</b>			
<b>Chile: 0.00% (31 Dec 2023: 0.02%)</b>			
<b>Costa Rica: 0.01% (31 Dec 2023: 0.01%)</b>			
5,385	Establishment Labs	228,313	0.01
	<b>Total Costa Rica</b>	<b>228,313</b>	<b>0.01</b>
<b>Cyprus: 0.01% (31 Dec 2023: 0.01%)</b>			
28,594	Atalaya Mining	146,370	0.01
	<b>Total Cyprus</b>	<b>146,370</b>	<b>0.01</b>
<b>Denmark: 0.88% (31 Dec 2023: 0.78%)</b>			
254,810	Alm Brand	472,892	0.03
58,462	Ambu	1,050,481	0.06
24,550	Bavarian Nordic	568,201	0.03
13,130	Better Collective	262,599	0.02
58,005	Cadeler	342,597	0.02
2,672	cBrain	87,425	0.01
4,917	Chemometec	200,835	0.01
12,393	FLSmidth	575,325	0.03
39,370	GN Store Nord	1,024,709	0.06
45,025	ISS	720,888	0.04
14,843	Jyske Bank	1,102,659	0.06
9,034	Matas	140,523	0.01
14,612	Netcompany	585,463	0.03
5,978	Nilfisk	111,745	0.01
16,297	NKT	1,331,959	0.08
1,220	NTG Nordic Transport	49,733	–
8,283	Ringkjøbing Landbobank	1,295,078	0.08
14,986	Royal Unibrew	1,109,263	0.06
3,918	Schouw	287,383	0.02
19,698	Spar Nord Bank	353,946	0.02
16,366	Sydbank	809,801	0.05
14,648	Topdanmark	722,436	0.04
15,768	Zealand Pharma	1,887,098	0.11
	<b>Total Denmark</b>	<b>15,093,039</b>	<b>0.88</b>
<b>Faroe Islands: 0.04% (31 Dec 2023: 0.05%)</b>			
15,498	Bakkafrost	736,095	0.04
	<b>Total Faroe Islands</b>	<b>736,095</b>	<b>0.04</b>
<b>Finland: 0.45% (31 Dec 2023: 0.47%)</b>			
22,933	Citycon	90,585	0.01
29,953	Huhtamaki	1,122,039	0.07
35,096	Kemira	798,785	0.05
8,333	Kempower	186,826	0.01
34,949	Kojamo	336,035	0.02
21,067	Konecranes	1,115,498	0.06
123,653	Mandatium	516,622	0.03
9,945	Marimekko	141,816	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Finland: 0.45% (31 Dec 2023: 0.47%) (continued)</b>			
36,903	Nokian Renkaat	283,784	0.02
107,818	Outokumpu	363,347	0.02
25,185	Puulo OYJ	253,865	0.01
5,365	QT	416,056	0.02
5,567	Revenio	153,092	0.01
30,825	Tietoevry	556,083	0.03
13,136	Tokmanni	172,082	0.01
44,364	Valmet	1,184,075	0.07
39,414	YIT	88,760	–
	<b>Total Finland</b>	<b>7,779,350</b>	<b>0.45</b>
<b>France: 1.20% (31 Dec 2023: 1.44%)</b>			
8,481	Abivax	99,058	0.01
9,023	Alten	924,857	0.05
2,004	Aubay	74,649	–
8,491	Believe	124,818	0.01
8,350	Beneteau	81,579	–
19,091	Carmila REIT	298,583	0.02
31,190	Coface	405,782	0.02
8,153	Compagnie des Alpes	110,555	0.01
31,800	Elior Participations	84,016	–
52,676	Elis	1,065,109	0.06
1,470	Esker	258,279	0.02
48,680	Eutelsat Communications	182,842	0.01
4,951	Fnac Darty	145,807	0.01
45,784	Forvia	506,142	0.03
10,725	Gaztransport et Technigaz	1,307,378	0.08
9,365	ICADE REIT	214,833	0.01
833	ID Logistics	292,799	0.02
11,873	IPSOS	699,320	0.04
17,989	JCDecaux	330,458	0.02
2,269	Kaufman & Broad	58,086	–
3,682	LISI	85,422	0.01
29,420	Mercialys REIT	303,909	0.02
5,707	Mersen	181,768	0.01
19,759	Neoen	744,124	0.04
9,131	Nexans	939,580	0.05
13,340	Nexity	111,189	0.01
20,692	Orpea	237,668	0.01
7,973	OVH	46,483	–
48,418	Pierre et Vacances	60,910	–
9,611	Quadiant	167,616	0.01
22,379	Rubis	587,673	0.03
47,406	SCOR	1,121,626	0.07
7,386	Societe BIC	406,230	0.02
7,684	SOITEC	800,673	0.05
4,724	Sopra Steria	855,516	0.05
41,654	SPIE	1,407,072	0.08
47,363	Technip Energies	991,781	0.06
12,482	Television Francaise 1	90,994	0.01
28,743	Ubisoft Entertainment	587,507	0.03
64,897	Valeo	644,946	0.04
47,850	Vallourec	700,763	0.04
28,185	Valneva	89,741	0.01
1,206	Virbac	393,759	0.02
2,174	VusionGroup	283,272	0.02

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>France: 1.20% (31 Dec 2023: 1.44%) (continued)</b>			
2,418	Wavestone	123,802	0.01
8,165	Wendel	674,429	0.04
61,587	Worldline	623,260	0.04
	<b>Total France</b>	<b>20,526,663</b>	<b>1.20</b>
<b>Georgia: 0.05% (31 Dec 2023: 0.06%)</b>			
9,939	Bank of Georgia	473,014	0.03
13,066	TBC Bank	396,063	0.02
	<b>Total Georgia</b>	<b>869,077</b>	<b>0.05</b>
<b>Germany: 1.23% (31 Dec 2023: 1.47%)</b>			
23,229	About You	74,217	—
1,404	Adesso	117,655	0.01
32,871	AIXTRON	602,690	0.03
1,621	Amadeus Fire	172,150	0.01
220,268	Aroundtown	432,937	0.03
9,745	Aurubis	713,821	0.04
35,643	Auto1	216,888	0.01
3,742	BayWa	75,776	—
9,290	Bilfinger	456,139	0.03
25,273	Borussia Dortmund GmbH	89,214	0.01
10,258	CANCOM	330,923	0.02
42,453	Ceconomy	126,085	0.01
1,472	Cewe Stiftung	155,443	0.01
7,831	CompuMedical	186,378	0.01
25,005	CureVac	77,465	—
48,417	Deutsche Pfandbriefbank	244,748	0.01
39,985	Deutz	241,110	0.01
17,047	Duerr	337,531	0.02
2,017	Elmos Semiconductor	153,494	0.01
8,914	ElringKlinger	44,347	—
33,698	Encavis	576,236	0.03
42,269	Evotec	379,364	0.02
7,509	Fielmann	322,136	0.02
22,372	flatexDEGIRO	296,429	0.02
2,329	Formycon	120,642	0.01
10,372	Fraport Frankfurt Airport Services Worldwide	499,930	0.03
35,022	Freenet	868,546	0.05
21,102	FUCHS	900,633	0.05
10,758	Gerresheimer	1,079,027	0.06
6,812	GRENKE	140,668	0.01
24,390	Hamborner REIT	159,023	0.01
7,857	Hamburger Hafen und Logistik	125,712	0.01
47,318	HelloFresh	213,877	0.01
17,361	HUGO BOSS	725,169	0.04
5,539	IONOS	140,691	0.01
16,086	Jenoptik	434,644	0.03
2,845	JOST Werke	122,335	0.01
55,799	K+S	701,672	0.04
21,492	KION	840,122	0.05
17,550	KloECKner	96,876	0.01
1,663	Knaus Tabbert	64,940	—
24,102	Lanxess	553,864	0.03
10,008	Mercer International	79,747	—
38,504	METRO	163,064	0.01
6,561	Montana Aerospace	127,531	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Germany: 1.23% (31 Dec 2023: 1.47%) (continued)</b>			
3,657	Mutares	118,487	0.01
2,437	Nagarro	184,968	0.01
33,474	Nordex	382,943	0.02
8,619	Norma	148,936	0.01
11,849	PATRIZIA	84,365	–
1,349	Pfeiffer Vacuum Technology	212,602	0.01
6,708	PNE	91,095	0.01
43,412	ProSiebenSat.1 Media	287,170	0.02
4,784	PVA TePla	72,765	–
13,569	SAF-Holland	251,027	0.01
10,546	Schott Pharma	322,708	0.02
15,683	SGL Carbon	99,430	0.01
396,107	Sirius Real Estate	438,231	0.03
4,742	SMA Solar Technology	124,999	0.01
36,289	Softwareone	636,798	0.04
7,383	Stabilus	315,623	0.02
17,845	Suedzucker	242,692	0.01
5,732	SUESS MicroTec	352,518	0.02
54,936	TAG Immobilien	750,975	0.04
8,322	Takkt	99,198	0.01
44,535	TeamViewer	466,504	0.03
8,753	thyssenkrupp nucera	79,346	–
23,934	United Internet	481,552	0.03
2,689	Vossloh	125,845	0.01
7,666	Wacker Neuson	118,210	0.01
	<b>Total Germany</b>	<b>21,070,876</b>	<b>1.23</b>
<b>Guatemala: 0.05% (31 Dec 2023: 0.00%)</b>			
36,381	Millicom International Cellular ADR	826,983	0.05
	<b>Total Guatemala</b>	<b>826,983</b>	<b>0.05</b>
<b>Guernsey: 0.01% (31 Dec 2023: 0.01%)</b>			
247,623	Balanced Commercial Property Trust	231,315	0.01
	<b>Total Guernsey</b>	<b>231,315</b>	<b>0.01</b>
<b>Hong Kong: 0.25% (31 Dec 2023: 0.28%)</b>			
92,100	ASM Pacific Technology	1,198,637	0.07
303,000	Bank of East Asia	359,215	0.02
152,000	C-Mer Eye Care	50,500	–
410,000	Fortune REIT	184,235	0.01
230,740	HKBN	67,836	–
182,000	Hysan Development	244,042	0.01
166,500	Kerry Properties	270,218	0.02
533,600	Man Wah	341,807	0.02
240,160	Melco International Development	150,681	0.01
202,500	Stella International	383,337	0.02
48,000	Super Hi International	83,522	0.01
352,000	United Laboratories International	346,633	0.02
222,000	Vitasoy International	156,533	0.01
1,016,000	Viva Goods	83,780	0.01
53,548	VTech	373,728	0.02
	<b>Total Hong Kong</b>	<b>4,294,704</b>	<b>0.25</b>

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
	<b>Transferable Securities Admitted to an Official Stock Exchange Listing:</b>		
	<b>99.14% (31 Dec 2023: 99.25%) (continued)</b>		
	<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>		
	<b>India: 0.00% (31 Dec 2023: 0.02%)</b>		
	<b>Indonesia: 0.01% (31 Dec 2023: 0.00%)</b>		
218,936	First Resources	208,010	0.01
	<b>Total Indonesia</b>	<b>208,010</b>	<b>0.01</b>
	<b>Ireland: 0.23% (31 Dec 2023: 0.23%)</b>		
117,455	C&C	219,994	0.01
162,080	Cairn Homes	257,707	0.01
5,571	Cimpress	455,400	0.03
66,317	Dalata Hotel	263,942	0.02
59,931	Glanbia	1,090,744	0.06
160,299	Glenveagh Properties	201,656	0.01
149,020	Greencore	292,473	0.02
147,044	Irish Residential Properties REIT	133,222	0.01
24,209	Keywords Studios	660,165	0.04
11,254	Prothena	216,732	0.01
77,652	Uniphar	188,306	0.01
	<b>Total Ireland</b>	<b>3,980,341</b>	<b>0.23</b>
	<b>Israel: 0.94% (31 Dec 2023: 0.91%)</b>		
43,988	Alony Hetz Properties & Investments	274,551	0.02
81,358	Amot Investments	307,498	0.02
39,959	Aura Investments	114,805	0.01
27,685	Azorim-Investment Development & Construction	103,952	0.01
715,927	Bazan	154,268	0.01
599,892	Bezeq The Israeli Telecommunication	629,386	0.04
4,883	Big Shopping Centers	438,777	0.02
1,838	Blue Square Real Estate	116,585	0.01
9,000	Camtek / Israel	1,043,221	0.06
32,119	Cellcom	103,338	0.01
18,900	Clal Insurance Enterprises	249,925	0.01
1,921	Danel Adir Yeoshua	147,067	0.01
14,377	Delek Automotive Systems	67,656	–
4,005	Delta Galil Industries	157,522	0.01
1,873	Elco	45,657	–
76,650	Energix-Renewable Energies	268,631	0.02
32,458	Enlight Renewable Energy	481,144	0.03
2,526	Fattal	242,559	0.01
4,991	FIBI	183,570	0.01
17,350	First International Bank Of Israel	613,643	0.04
3,562	Formula Systems 1985	233,614	0.01
2,533	Fox Wizel	160,167	0.01
27,268	G City	59,898	–
56,235	Isracard	175,356	0.01
1,190	Israel	248,198	0.01
57,374	Israel Canada T.R	169,813	0.01
4,576	Ituran Location and Control	105,204	0.01
28,168	JFrog	986,898	0.06
15,216	Kornit Digital	207,849	0.01
1,712	M Yochananof & Sons	74,035	–
7,275	Magic Software Enterprises	64,705	–
6,929	Mega Or	154,729	0.01
8,426	Menora Mivtachim	188,868	0.01
171,179	Mivne Real Estate	373,944	0.02
67,509	Nano Dimension ADR	138,577	0.01
15,295	Next Vision Stabilized Systems	204,148	0.01

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value €</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Israel: 0.94% (31 Dec 2023: 0.91%) (continued)</b>			
8,661	Nova	1,896,305	0.11
4,687	OY Nofar Energy	96,526	0.01
31,870	Partner Communications	119,902	0.01
2,740	Paz Oil	231,008	0.01
50,251	Phoenix	428,145	0.02
22,774	Plus500	608,677	0.03
9,358	Radware	159,263	0.01
2,926	Rami Levy Chain Stores Hashikma Marketing 2006	143,782	0.01
59,256	REIT 1	204,149	0.01
9,958	Sapiens International	310,271	0.02
42,020	Shapir Engineering and Industry	198,886	0.01
61,335	Shufersal	375,226	0.02
11,505	SimilarWeb	83,409	–
20,713	Strauss	286,263	0.02
10,146	Summit Real Estate	107,051	0.01
34,026	Taboola	109,213	0.01
1,053	Tadiran	51,431	–
33,737	Tower Semiconductor	1,213,280	0.07
8,163	WalkMe	106,403	0.01
1,786	YH Dimri Construction & Development	123,417	0.01
	<b>Total Israel</b>	<b>16,142,365</b>	<b>0.94</b>
<b>Italy: 0.79% (31 Dec 2023: 0.73%)</b>			
52,373	Anima	244,058	0.01
8,022	Ascopiave	18,250	–
32,782	Azimut	721,860	0.04
17,168	Banca Generali	643,113	0.04
288,201	Banca Monte dei Paschi di Siena	1,263,761	0.07
107,022	Banca Popolare di Sondrio SCPA	714,907	0.04
56,813	BFF Bank	503,931	0.03
300,311	BPER Banca	1,417,768	0.08
94,300	Cromwell European REIT	132,020	0.01
11,905	Danieli & C Officine Meccaniche	317,268	0.02
2,669	Danieli & C Officine Meccaniche NPV	95,017	0.01
534	Digital Value	32,147	–
19,737	El.En.	186,317	0.01
74,792	Enav	278,675	0.02
30,375	Ferretti	84,746	–
10,224	Fila	87,722	0.01
21,141	GVS	138,896	0.01
15,102	Illimity Bank	72,006	–
7,841	Industrie De Nora	87,819	0.01
13,811	Intercos	209,099	0.01
22,185	Interpump	920,234	0.05
141,125	Italgas	649,457	0.04
34,813	Lottomatica	393,039	0.02
3,389	LU-VE	87,945	0.01
9,610	MARR	116,858	0.01
64,440	OVS	160,069	0.01
87,128	Pirelli & C	484,432	0.03
34,965	RAI Way	171,678	0.01
6,792	Reply	935,938	0.05
3,470	SAES Getters	97,160	0.01
99,494	Safilo	99,892	0.01
18,197	Salvatore Ferragamo	143,847	0.01
4,010	Sanlorenzo	154,786	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Italy: 0.79% (31 Dec 2023: 0.73%) (continued)</b>			
25,960	Tamburi Investment Partners	242,986	0.01
118,819	Unipol Gruppo	1,102,640	0.06
143,332	Webuild	293,544	0.02
2,625	Webuild WTS	–	–
6,200	Wiit	142,600	0.01
	<b>Total Italy</b>	<b>13,446,485</b>	<b>0.79</b>
<b>Japan: 12.47% (31 Dec 2023: 12.12%)</b>			
17,800	77 Bank	462,031	0.03
32,100	ABC-Mart	525,995	0.03
153,000	Acom	362,972	0.02
197	Activia Properties REIT	417,078	0.02
22,028	ADEKA	413,724	0.02
187	Advance Logistics Investment REIT	130,270	0.01
425	Advance Residence Investment REIT	807,344	0.05
12,800	AEON Hokkaido	67,415	–
549	AEON Investment REIT	424,165	0.02
31,500	AEON Mall	346,332	0.02
10,200	Ai	140,574	0.01
14,912	Aica Kogyo	302,562	0.02
11,800	Aichi	85,351	–
10,700	Aichi NPV	166,705	0.01
14,300	Aida Engineering	75,564	–
8,508	Ain	295,507	0.02
56,300	Air Water	710,438	0.04
51,900	Alfresa	663,194	0.04
25,668	Allegro MicroSystems	676,337	0.04
54,200	Alps Alpine	483,048	0.03
96,600	Amada	995,687	0.06
15,216	Amano	366,628	0.02
10,100	Amvis	134,685	0.01
39,732	Anritsu	284,159	0.02
5,500	Anycolor	88,018	0.01
9,600	AOKI	74,449	–
11,900	Aoyama Trading	103,123	0.01
32,400	Aozora Bank	493,794	0.03
21,200	Appier	148,546	0.01
7,200	Arata	147,423	0.01
13,537	Arclands Co	152,643	0.01
10,320	Arcs	174,014	0.01
18,800	ARE	228,891	0.01
6,300	Argo Graphics	175,222	0.01
12,000	Artience	233,872	0.01
16,400	As One	272,728	0.02
68,000	Asahi Intecc	889,632	0.05
3,800	ASAHI YUKIZAI	115,498	0.01
29,948	Atom	125,593	0.01
19,828	Autobacs Seven	178,841	0.01
10,300	Avex	81,491	–
8,100	Awa Bank	132,775	0.01
19,248	Axial Retailing	114,437	0.01
35,200	Azbil	914,905	0.05
2,500	Bank of Nagoya	112,383	0.01
3,300	Base	54,572	–
38,600	BayCurrent Consulting	725,422	0.04
2,400	Belc	106,078	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Japan: 12.47% (31 Dec 2023: 12.12%) (continued)</b>			
10,000	BELLSYSTEM24	92,690	0.01
22,500	Belluna	100,231	0.01
24,540	Bic Camera	218,210	0.01
23,820	BIPROGY	615,943	0.04
5,700	BML	95,120	0.01
16,500	Bunka Shutter	168,540	0.01
2,900	C Uyemura & Co	186,883	0.01
23,500	Calbee	421,060	0.02
13,220	Canon Marketing Japan	343,072	0.02
65,900	Casio Computer	459,270	0.03
4,116	Central Glass	89,410	0.01
51,000	Chiyoda	89,338	0.01
41,244	Chugin Financial	403,465	0.02
8,000	Chugoku Marine Paints	94,384	0.01
64,088	Citizen Watch	399,617	0.02
13,900	CKD	256,390	0.01
37,900	Coca-Cola Bottlers Japan	443,408	0.03
24,920	Colowide	289,237	0.02
230	Comforia Residential REIT	424,242	0.02
36,232	COMSYS	649,606	0.04
6,400	Comture	67,749	–
5,600	Cosmos Pharmaceutical	421,458	0.02
9,100	Cover	105,831	0.01
149	CRE Logistics REIT	123,935	0.01
42,100	Credit Saison	812,688	0.05
14,500	Curves	65,855	–
136,300	CyberAgent	796,525	0.05
9,200	Cybozu	106,674	0.01
37,900	Daido Steel	326,456	0.02
13,700	Daiei Kankyo	216,941	0.01
5,800	Daihen	279,232	0.02
22,416	Daiichikosho	215,381	0.01
4,000	Daiki Aluminium Industry	29,512	–
1,700	Daikokutenbussan	84,408	–
14,699	Daiseki	318,873	0.02
10,416	Daishi Hokuetsu Financial	309,939	0.02
716	Daiwa House Investment REIT	1,020,830	0.06
5,300	Daiwa Industries	47,158	–
621	Daiwa Securities Living Investments REIT	378,216	0.02
27,400	Daiwabo	457,960	0.03
34,044	DCM	288,305	0.02
20,040	DeNa	185,403	0.01
15,500	Dexerials	670,072	0.04
22,716	DIC	402,006	0.02
3,000	Digital Arts	78,480	–
8,612	Digital Garage	123,384	0.01
9,016	dip	143,083	0.01
36,528	DMG Mori	885,011	0.05
8,520	Doutor Nichires	110,700	0.01
17,112	Dowa	566,656	0.03
12,800	DTS	312,944	0.02
12,416	Duskin	264,089	0.02
6,500	Eagle Industry	72,691	–
4,600	Earth	128,873	0.01
138,620	Ebara	2,045,107	0.12
18,440	EDION	173,809	0.01



**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value €</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Japan: 12.47% (31 Dec 2023: 12.12%) (continued)</b>			
12,500	eGuarantee	105,132	0.01
10,300	Eiken Chemical	133,827	0.01
4,300	Eizo	121,342	0.01
1,900	Enplas	88,497	0.01
7,800	ES-Con Japan	47,867	–
28,600	euglena	89,747	0.01
12,400	EXEDY	212,035	0.01
58,056	EXEO	538,629	0.03
13,808	Ezaki Glico	334,865	0.02
27,200	Fancel	433,870	0.03
10,120	FCC	137,887	0.01
14,000	Ferrotec	225,021	0.01
19,400	Financial Products	251,837	0.01
35,916	Food & Life	542,380	0.03
3,400	FP Partner	57,685	–
12,400	Freee	174,202	0.01
157	Frontier REIT	400,237	0.02
24,024	Fuji Aichi	355,201	0.02
6,112	Fuji Kyuko	113,092	0.01
15,300	Fuji Media	162,894	0.01
15,200	Fuji Seal International	217,065	0.01
15,400	Fuji Soft	648,509	0.04
2,900	Fujicco	31,254	–
77,904	Fujikura	1,435,155	0.08
15,100	Fujimi	265,824	0.02
4,300	Fujimori Kogyo	105,753	0.01
19,728	Fujitec	491,593	0.03
17,700	Fujitsu General	214,266	0.01
1,000	Fujiya	15,162	–
53,300	Fukuoka Financial	1,329,395	0.08
191	Fukuoka REIT	174,602	0.01
6,500	Fukuyama Transporting	149,679	0.01
10,720	Funai Soken	142,580	0.01
5,700	Furukawa	62,157	–
20,116	Furukawa Electric	475,358	0.03
5,600	Fuso Chemical	132,853	0.01
5,408	Fuyo General Lease	385,991	0.02
3,000	G-7	28,695	–
6,000	Genky DrugStores	100,301	0.01
5,200	Geo	50,461	–
281	Global One REIT	166,088	0.01
11,516	Glory	187,267	0.01
1,426	GLP J-REIT	1,086,032	0.06
16,100	GMO Internet	229,357	0.01
14,700	GNI	201,995	0.01
5,800	Goldwin	296,524	0.02
25,300	Gree	78,218	–
24,720	GS Yuasa	456,971	0.03
9,200	G-Tekt	104,433	0.01
11,100	GungHo Online Entertainment	174,579	0.01
109,224	Gunma Bank	650,649	0.04
4,008	Gunze	133,909	0.01
25,740	H2O Retailing	355,638	0.02
105,204	Hachijuni Bank	640,432	0.04
61,400	Hakuhodo DY	418,470	0.02
3,400	Halows	88,155	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Japan: 12.47% (31 Dec 2023: 12.12%) (continued)</b>			
3,200	Hamakyorex	81,763	–
196	Hankyu Hanshin REIT	149,954	0.01
7,916	Hanwa	282,843	0.02
71,664	Haseko	739,080	0.04
48,156	Hazama Ando	325,692	0.02
13,720	Heiwa	164,893	0.01
10,620	Heiwa Real Estate	241,473	0.01
375	Heiwa Real Estate REIT	287,555	0.02
8,800	Heiwado	123,321	0.01
7,800	Hiday Hidaka	135,956	0.01
84,900	Hino Motors	205,846	0.01
2,200	Hioki EE	86,646	0.01
2,500	Hirata	96,577	0.01
76,900	Hirogin	554,442	0.03
8,200	Hirose Electric	845,201	0.05
14,400	Hisamitsu Pharmaceutical	310,466	0.02
48,500	Hitachi Zosen	295,948	0.02
6,200	Hogy Medical	141,872	0.01
5,300	Hokkoku Financial	162,319	0.01
27,600	Hokuetsu	169,377	0.01
34,344	Hokuhoku Financial	411,666	0.02
9,300	Hokuto	102,493	0.01
10,708	Horiba	806,198	0.05
71	Hoshino Resorts REIT	214,563	0.01
13,600	Hosiden	169,762	0.01
18,712	House Foods	308,897	0.02
372	Hulic REIT	315,032	0.02
59,400	Hyakugo Bank	238,425	0.01
321	Ichigo Office Investment REIT	153,795	0.01
7,020	Idec	120,243	0.01
22,300	IDOM	180,830	0.01
41,800	Iida	513,403	0.03
18,000	Inaba Denki Sangyo	409,277	0.02
13,000	Inabata	266,181	0.02
694	Industrial & Infrastructure Fund Investment REIT	509,626	0.03
6,800	Infocom	239,023	0.01
61,748	Infomart	110,673	0.01
7,800	Information Services International-Dentsu	238,884	0.01
57,748	INFRONEER	436,958	0.03
10,800	Insource	55,816	–
31,200	Internet Initiative Japan	428,815	0.02
1,969	Invincible Investment REIT	744,649	0.04
6,200	Iriso Electronics	109,326	0.01
101,700	Isetan Mitsukoshi	1,781,502	0.10
18,900	ispace	81,344	–
15,900	Ito En	321,133	0.02
15,900	Itochu Enex	140,276	0.01
1,900	Itochu-Shokuhin	77,807	–
7,373	Itoham Yonekyu	183,682	0.01
13,812	Iwatani	749,398	0.04
74,900	Iyogin	647,114	0.04
9,112	Izumi	170,029	0.01
76,000	J Front Retailing	739,494	0.04
21,600	J Trust	50,993	–
7,500	Jaccs	202,507	0.01
19,600	JAFCO	215,893	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Japan: 12.47% (31 Dec 2023: 12.12%) (continued)</b>			
20,800	Japan Airport Terminal	661,998	0.04
20,200	Japan Elevator Service	302,880	0.02
404	Japan Excellent REIT	278,157	0.02
1,451	Japan Hotel Investment REIT	653,954	0.04
13,100	Japan Lifeline	86,091	–
269	Japan Logistics Fund REIT	415,042	0.02
19,232	Japan Material	246,979	0.01
2,114	Japan Metropolitan Fund Invest REIT	1,109,716	0.06
275	Japan Prime Realty Investment REIT	516,816	0.03
3,200	Japan Pulp & Paper	112,853	0.01
28,200	Japan Securities Finance	261,224	0.02
15,000	Japan Wool Textile	118,415	0.01
18,116	JCR Pharmaceuticals	63,784	–
4,900	JCU	113,546	0.01
14,616	Jeol	616,172	0.04
4,500	JINS	102,189	0.01
5,500	JMDC	105,947	0.01
3,500	J-Oil Mills	40,461	–
4,400	Joshin Denki	67,607	–
14,032	Joyful Honda	181,665	0.01
58,900	JTEKT	382,470	0.02
4,500	JTOWER	44,164	–
8,500	Juroku Financial	234,931	0.01
9,100	Justsystems	158,879	0.01
41,500	JVCKenwood	224,348	0.01
47,836	K's	419,671	0.02
25,456	Kadokawa	380,876	0.02
4,600	Kaga Electronics	153,954	0.01
24,516	Kagome	464,719	0.03
40,000	Kakaku.com	489,206	0.03
9,700	Kaken Pharmaceutical	216,616	0.01
4,100	Kameda Seika	100,953	0.01
26,600	Kamigumi	511,166	0.03
6,700	Kanamoto	115,267	0.01
13,612	Kaneka	333,585	0.02
22,436	Kanematsu	350,592	0.02
52,600	Kansai Paint	790,213	0.05
6,200	Kappa Create	62,035	–
1,800	Kasumigaseki Capital	144,500	0.01
4,100	Katakura Industries	51,345	–
6,500	Kato Sangyo	162,498	0.01
1,189	KDX Realty Investment REIT	1,079,331	0.06
3,700	KeePer Technical Laboratory	87,992	0.01
31,100	Keihan	519,170	0.03
7,132	Keihanshin Building	69,292	–
58,000	Keiyou	395,466	0.02
32,600	Keio	705,885	0.04
35,200	Keiyo Bank	179,265	0.01
28,128	Kewpie	521,929	0.03
6,100	KFC Japan	229,632	0.01
8,920	KH Neochem	118,380	0.01
7,700	Kisoji	116,079	0.01
10,000	Kissei Pharmaceutical	189,093	0.01
3,200	Ki-Star Real Estate	65,243	–
18,900	Kitz	124,647	0.01
16,900	Kiyo Bank	183,702	0.01

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value €</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Japan: 12.47% (31 Dec 2023: 12.12%) (continued)</b>			
9,800	Koa	87,881	0.01
13,400	Kobayashi Pharmaceutical	405,960	0.02
29,400	Koei Tecmo	236,869	0.01
5,800	Kohnan Shoji	140,457	0.01
25,428	Kokuyo	397,788	0.02
16,724	KOMEDA	263,662	0.02
9,300	Komeri	188,534	0.01
155,100	Konica Minolta	400,521	0.02
16,000	Konishi	120,741	0.01
6,500	Konoike Transport	90,411	0.01
20,900	Kosaido	75,040	—
9,500	Kose	563,988	0.03
14,300	Koshidaka	71,831	—
33,340	Kotobuki Spirits	361,148	0.02
5,300	Krosaki Harima	85,832	—
8,116	Kumagai Gumi	173,005	0.01
20,000	Kumiai Chemical Industry	93,387	0.01
6,400	Kura Sushi	150,161	0.01
91,700	Kuraray	983,744	0.06
11,100	Kureha	179,890	0.01
32,100	Kurita Water Industries	1,269,651	0.07
14,124	Kusuri no Aoki	249,052	0.01
5,200	KYB	163,479	0.01
4,500	Kyoei Steel	54,709	—
11,400	Kyokuto Kaihatsu Kogyo	166,105	0.01
12,000	Kyorin Pharmaceutical	118,468	0.01
20,616	Kyoritsu Maintenance	358,744	0.02
67,300	Kyoto Financial	1,114,109	0.06
13,512	Kyudenko	463,432	0.03
97,096	Kyushu Financial	531,207	0.03
39,300	Kyushu Railway	794,427	0.05
613	LaSalle Logiport REIT	524,814	0.03
56,700	Leopalace21	169,046	0.01
8,000	Life	182,829	0.01
15,300	Lifenet Insurance	159,921	0.01
10,900	Lintec	215,911	0.01
76,600	Lion	557,166	0.03
5,700	LITALICO	57,793	—
86,900	LIXIL	853,618	0.05
3,500	M&A Capital Partners	44,562	—
7,600	M&A Research Institute	176,994	0.01
27,424	Mabuchi Motor	379,780	0.02
14,624	Macnica	572,570	0.03
9,600	Maeda Kosen	94,161	0.01
6,308	Makino Milling Machine	246,976	0.01
9,416	Mandom	66,032	—
22,316	Mani	256,942	0.01
12,916	Maruha Nichiro	236,516	0.01
43,600	Marui	573,825	0.03
16,500	Maruichi Steel Tube	357,082	0.02
2,600	Maruwa	579,867	0.03
4,000	Maruzen Showa Unyu	127,145	0.01
2,900	Matsuda Sangyo	49,303	—
28,852	Matsui Securities	140,577	0.01
2,600	Matsuyafoods	90,185	0.01
7,800	Max	173,960	0.01

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value €</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Japan: 12.47% (31 Dec 2023: 12.12%) (continued)</b>			
10,900	Maxell	112,792	0.01
21,600	MCJ	189,311	0.01
280,700	Mebuki Financial	1,019,888	0.06
58,700	Medipal	833,505	0.05
6,300	Medley	131,553	0.01
4,700	Megachips	111,229	0.01
16,220	Megmilk Snow Brand	244,709	0.01
10,324	Meidensha	218,574	0.01
5,700	Meiko Electronics	237,057	0.01
21,624	MEITEC	408,644	0.02
19,024	Menicon	145,768	0.01
34,500	Mercari	399,728	0.02
8,400	METAWATER	94,913	0.01
8,100	Micronics Japan	314,318	0.02
9,600	Mie Kotsu	33,689	–
7,400	Milbon	142,719	0.01
3,700	Mirai Industry	85,309	–
489	Mirai REIT	127,212	0.01
27,428	Mirait One	333,062	0.02
83,300	MISUMI	1,328,970	0.08
136	Mitsubishi Estate Logistics REIT	300,554	0.02
46,200	Mitsubishi Gas Chemical	822,159	0.05
13,816	Mitsubishi Logistics	423,131	0.02
190,900	Mitsubishi Motors	490,754	0.03
7,000	Mitsubishi Pencil	101,913	0.01
3,400	Mitsubishi Research Institute	98,015	0.01
5,700	Mitsubishi Shokuhin	180,520	0.01
7,200	Mitsuboshi Belting	188,977	0.01
4,900	Mitsui DM Sugar	96,351	0.01
169	Mitsui Fudosan Logistics Park REIT	424,947	0.02
5,200	Mitsui High-Tec	189,569	0.01
18,216	Mitsui Mining & Smelting	542,988	0.03
5,000	Mitsui-Soko	138,485	0.01
9,600	Mitsuuroko	98,171	0.01
27,300	Miura	515,750	0.03
41,580	Mizuho Leasing	271,570	0.02
5,400	Mizuno	248,072	0.01
6,100	Mochida Pharmaceutical	110,216	0.01
13,100	Modec	220,509	0.01
50,100	Monex	211,266	0.01
13,300	Money Forward	416,199	0.02
8,100	Monogatari	159,508	0.01
423	Mori Hills REIT Investment	322,890	0.02
773	Mori Trust REIT	311,170	0.02
23,516	Morinaga	339,505	0.02
20,124	Morinaga Milk Industry	393,488	0.02
6,100	Morita	66,201	–
8,300	MOS Food Services	174,279	0.01
17,100	Musashi Seimitsu Industry	186,769	0.01
7,000	Musashino Bank	132,974	0.01
31,100	Nabtesco	492,111	0.03
4,200	Nachi-Fujikoshi	85,510	–
2,800	Nafco	49,779	–
5,000	Nagaileben	76,652	–
29,028	Nagase	530,210	0.03
2,100	Nagawa	100,127	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Japan: 12.47% (31 Dec 2023: 12.12%) (continued)</b>			
54,500	Nagoya Railroad	554,320	0.03
19,224	Nakanishi	284,566	0.02
12,800	Namura Shipbuilding	178,857	0.01
30,220	Nankai Electric Railway	468,195	0.03
10,000	Nanto Bank	206,785	0.01
22,200	NEC Networks & System Integration	314,583	0.02
21,400	Net One Systems	365,931	0.02
72,700	NGK Insulators	868,681	0.05
27,600	NH Foods	770,039	0.04
56,248	NHK Spring	523,160	0.03
16,020	Nichias	438,594	0.03
22,200	Nichicon	154,523	0.01
2,700	Nichiden	56,302	—
8,000	Nichiha	158,931	0.01
30,920	Nichirei	634,894	0.04
22,020	Nifco	490,081	0.03
51,048	Nihon Kohden	688,134	0.04
90,500	Nihon M&A Center	436,432	0.03
23,440	Nihon Parkerizing	177,702	0.01
19,000	Nikkiso	126,959	0.01
14,416	Nikkon	304,288	0.02
93,200	Nikon	879,012	0.05
14,100	Nippon	190,970	0.01
161	Nippon Accommodations Fund REIT	596,740	0.03
3,600	Nippon Carbon	108,166	0.01
5,700	Nippon Ceramic	84,309	—
10,700	Nippon Densetsu Kogyo	122,453	0.01
32,836	Nippon Gas	460,442	0.03
42,236	Nippon Kayaku	300,720	0.02
14,881	Nippon Light Metal	155,455	0.01
48,100	Nippon Parking Development	58,032	—
6,100	Nippon Pillar Packing	190,004	0.01
150	NIPPON REIT Investment	287,120	0.02
4,000	Nippon Road	41,995	—
14,828	Nippon Seiki	126,776	0.01
15,100	Nippon Shinyaku	285,093	0.02
32,500	Nippon Shokubai	302,846	0.02
11,800	Nippon Signal	72,072	—
5,616	Nippon Soda	171,345	0.01
14,000	Nippon Television	188,681	0.01
41,636	Nipro	304,659	0.02
10,000	Nishimatsu Construction	261,656	0.02
36,556	Nishi-Nippon Financial	429,592	0.03
17,800	Nishi-Nippon Railroad	266,120	0.02
5,700	Nishio	136,547	0.01
15,800	Nissha	186,684	0.01
7,300	Nisshin Oillio	204,940	0.01
62,900	Nisshin Seifun	674,782	0.04
43,148	Nisshinbo	268,922	0.02
91,792	Nissui	459,381	0.03
46,400	Niterra	1,256,879	0.07
4,116	Nitta	97,885	0.01
7,800	Nitto Boseki	293,628	0.02
7,400	Nitto Kogyo	150,231	0.01
60,036	NOF	765,068	0.04
22,540	Nojima	210,886	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Japan: 12.47% (31 Dec 2023: 12.12%) (continued)</b>			
23,328	NOK	289,500	0.02
19,836	Nomura	100,330	0.01
6,900	Nomura Micro Science	172,899	0.01
6,200	Noritake	143,311	0.01
6,400	Noritsu Koki	164,824	0.01
6,600	Noritz	67,263	–
78,000	North Pacific Bank	240,694	0.01
16,024	NSD	286,738	0.02
112,200	NSK	508,735	0.03
130,944	NTN	243,277	0.01
432	NTT UD Investment REIT	291,422	0.02
23,620	Nxera Pharma	219,620	0.01
3,212	Obara	77,784	–
90,200	Odakyu Electric Railway	814,094	0.05
10,000	Ogaki Kyoritsu Bank	132,713	0.01
3,800	Ohsho Food Service	190,439	0.01
9,200	Oiles	124,604	0.01
3,900	Okamoto Industries	113,560	0.01
18,400	Okamura	240,670	0.01
43,100	Okasan Securities	199,498	0.01
24,932	Oki Electric Industry	146,930	0.01
5,300	Okinawa Cellular Telephone	120,663	0.01
5,000	Okinawa Financial	76,594	–
7,208	OKUMA	303,034	0.02
8,516	Okumura	247,969	0.01
75	One REIT	111,455	0.01
23,300	Onward	84,063	–
22,100	Open House	631,715	0.04
13,716	Open Up	158,082	0.01
10,800	Optex	105,932	0.01
7,900	Optorun	92,563	0.01
8,300	Organo	397,664	0.02
14,200	Orient	84,919	–
802	Orix JREIT	740,587	0.04
4,400	Osaka Organic Chemical Industry	97,366	0.01
7,400	Osaka Titanium Technologies	118,811	0.01
26,920	OSG	305,814	0.02
12,700	Pacific Industrial	111,087	0.01
9,900	Paramount Bed	156,136	0.01
39,400	Park24	366,229	0.02
6,400	Pasona	78,254	–
82,376	Penta-Ocean Construction	316,313	0.02
27,200	PeptiDream	393,008	0.02
580,300	Persol	749,603	0.04
4,800	PHC	32,686	–
38,400	Pigeon	323,969	0.02
10,512	Pilot	261,151	0.02
8,100	Piolax	109,659	0.01
5,500	PKSHA Technology	113,093	0.01
6,200	Plus Alpha Consulting	68,221	–
7,700	Pressance	87,450	0.01
20,452	Prestige International	83,278	–
7,320	Prima Meat Packers	101,137	0.01
10,200	Raito Kogyo	124,245	0.01
5,800	Raiznext	62,306	–
29,200	Rakus	352,717	0.02

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Japan: 12.47% (31 Dec 2023: 12.12%) (continued)</b>			
4,400	Raysum	87,795	0.01
27,800	Relo	276,062	0.02
57,460	Rengo	347,790	0.02
10,800	RENOVA	62,269	–
23,428	Resorttrust	324,238	0.02
5,600	Restar	103,781	0.01
4,700	Retail Partners	47,381	–
3,800	Ricoh Leasing	117,261	0.01
7,200	Riken Keiki	176,240	0.01
7,500	Riken Vitamin	120,416	0.01
4,600	Ringer Hut	60,835	–
28,900	Rinnai	613,532	0.04
58,540	Rohto Pharmaceutical	1,144,643	0.07
3,500	Roland	82,119	–
55,300	Round One	264,950	0.02
7,300	Royal	107,678	0.01
4,000	RS Technologies	81,206	–
6,200	Ryobi	82,426	–
77,200	Ryohin Keikaku	1,197,394	0.07
5,836	Ryoyo Ryosan	100,064	0.01
4,100	S Foods	69,110	–
7,300	Saibu Gas	85,194	–
4,216	Sakai Moving Service	62,310	–
10,000	Sakata INX	104,639	0.01
7,412	Sakata Seed	148,110	0.01
5,300	Sakura Internet	133,575	0.01
8,300	SAMTY	119,492	0.01
123	Samty Residential Investment REIT	75,198	–
5,500	San-A	161,106	0.01
13,700	San-Ai Obbli	163,937	0.01
14,824	Sangetsu	256,322	0.01
45,972	San-In Godo Bank	382,118	0.02
7,400	Sanken Electric	295,568	0.02
12,700	Sanki Engineering	156,833	0.01
58,500	Sankyo	592,459	0.03
13,912	Sankyu	442,856	0.03
44,600	Sanrio	765,229	0.04
93,300	Santen Pharmaceutical	889,697	0.05
54,752	Sanwa	934,173	0.05
2,700	Sanyo Chemical Industries	62,409	–
2,400	Sanyo Denki	101,345	0.01
18,820	Sapporo	615,792	0.04
8,316	Sato	103,949	0.01
11,708	Sawai	443,935	0.03
14,300	SBI Sumishin Net Bank	253,399	0.01
3,400	SBS	52,853	–
47,100	Sega Sammy	652,536	0.04
70,400	Seibu	905,309	0.05
28,532	Seino	359,212	0.02
12,000	Seiren	166,982	0.01
1,309	Sekisui House REIT	600,585	0.04
6,700	Sekisui Jushi	88,413	0.01
31,652	Senko	206,911	0.01
50,400	Senshu Ikeda	116,936	0.01
10,000	Septeni	21,462	–
13,016	Seria	220,303	0.01



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NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Japan: 12.47% (31 Dec 2023: 12.12%) (continued)</b>			
199,200	Seven Bank	310,814	0.02
74,100	Sharp	399,766	0.02
6,100	Shibaura Machine	136,399	0.01
3,100	Shibaura Mechatronics	152,481	0.01
5,200	Shibuya	107,679	0.01
3,400	SHIFT	287,538	0.02
12,016	Shiga Bank	293,776	0.02
10,100	Shikoku Kasei	124,784	0.01
151,300	Shimizu	792,913	0.05
5,300	Shin Nippon Biomedical Laboratories	43,777	–
14,700	Shin-Etsu Polymer	128,581	0.01
14,200	Shinmaywa Industries	116,877	0.01
21,624	Ship Healthcare	297,891	0.02
11,612	SHO-BOND	388,028	0.02
12,400	Shoei	140,973	0.01
3,400	Shoei Foods	92,493	0.01
4,300	Showa Sangyo	78,442	–
5,400	Siix	40,218	–
12,800	Simplex	210,485	0.01
42,600	SKY Perfect JSAT	214,480	0.01
71,348	Skylark	885,427	0.05
24,916	SMS	295,116	0.02
55,200	Socionext	1,219,575	0.07
122,500	Sohgo Security Services	667,633	0.04
191	SOSiLA Logistics REIT	130,397	0.01
22,920	Sotetsu	324,054	0.02
5,680	Sparx	56,272	–
23,000	Square Enix	644,634	0.04
3,100	SRE	86,310	–
41,000	Stanley Electric	682,534	0.04
737	Star Asia Investment REIT	255,212	0.01
14,832	Star Micronics	181,441	0.01
8,600	Starts	169,354	0.01
45	Starts Proceed Investment REIT	52,204	–
1,500	Strike	40,110	–
28,100	Sugi	360,863	0.02
19,824	Sumitomo Bakelite	540,670	0.03
47,032	Sumitomo Forestry	1,395,942	0.08
32,800	Sumitomo Heavy Industries	795,449	0.05
45,180	Sumitomo Mitsui Construction	104,825	0.01
41,100	Sumitomo Pharma	96,551	0.01
10,400	Sumitomo Riko	89,521	0.01
51,300	Sumitomo Rubber Industries	476,841	0.03
15,800	Sumitomo Warehouse	239,655	0.01
21,500	Sundrug	505,569	0.03
5,000	Sunwels	76,391	–
51,388	Suruga Bank	315,061	0.02
19,200	Suzuken/Aichi Japan	544,477	0.03
7,000	SWCC	199,969	0.01
72,512	Systema	132,068	0.01
9,624	T Hasegawa	187,007	0.01
26,300	Tadano	172,764	0.01
1,900	Taihei Dengyo Kaisha	58,851	–
5,700	Taikisha	175,892	0.01
12,400	Taiyo	244,905	0.01
38,628	Taiyo Yuden	915,501	0.05

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Japan: 12.47% (31 Dec 2023: 12.12%) (continued)</b>			
41,344	Takara	261,635	0.02
11,224	Takara Bio	71,875	–
188	Takara Leben REIT	108,611	0.01
9,900	Takara Standard	99,631	0.01
2,000	Takasago International	45,649	–
12,324	Takasago Thermal Engineering	408,890	0.02
43,736	Takashimaya	686,856	0.04
9,500	Takeuchi Manufacturing	310,235	0.02
18,240	Takuma	174,886	0.01
11,600	Tamron	280,241	0.02
9,600	TBS	225,743	0.01
9,800	TechMatrix	113,802	0.01
35,324	TechnoPro	539,895	0.03
50,200	Teijin	389,163	0.02
5,900	T-Gaia	104,378	0.01
36,500	THK	608,363	0.04
7,516	TKC	151,060	0.01
3,600	TKP	30,048	–
21,600	TOA	127,669	0.01
24,740	Toagosei	217,334	0.01
54,400	Tobu Railway	854,646	0.05
14,800	Tocalo	176,671	0.01
76,572	Toda	467,244	0.03
10,000	Toei	220,415	0.01
1,500	Toenec	52,117	–
12,920	Toho	315,053	0.02
55,800	Toho Bank	106,809	0.01
11,700	Toho Titanium	97,318	0.01
26,144	TOKAI	149,220	0.01
6,700	TOKAI (Gifu)	89,851	0.01
17,700	Tokai Rika	221,556	0.01
60,900	Tokai Tokyo Financial	203,116	0.01
5,700	Tokyo Electron Device	141,507	0.01
7,000	Tokyo Kiraboshi Financial	194,082	0.01
28,536	Tokyo Ohka Kogyo	722,000	0.04
12,312	Tokyo Seimitsu	878,043	0.05
59,136	Tokyo Tatemono	870,910	0.05
3,900	Tokyotokceiba	91,731	0.01
21,500	Tokyu Construction	96,026	0.01
180,900	Tokyu Fudosan	1,126,417	0.07
251	Tokyu REIT	227,412	0.01
46,900	TOMONY	114,800	0.01
22,436	Tomy	412,277	0.02
32,732	Topcon	341,082	0.02
8,500	Topre	104,178	0.01
13,400	Toridoll	287,662	0.02
9,400	Totetsu Kogyo	173,931	0.01
5,800	Towa	379,486	0.02
7,700	Towa Pharmaceutical	131,265	0.01
12,900	Toyo Construction	107,524	0.01
1,800	Toyo Gosei	105,660	0.01
38,800	Toyo Seikan	568,266	0.03
25,900	Toyo Suisan Kaisha	1,432,448	0.08
5,100	Toyo Tanso	199,087	0.01
23,732	Toyobo	145,089	0.01
1,408	Trancom	53,494	–

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Japan: 12.47% (31 Dec 2023: 12.12%) (continued)</b>			
11,300	TRE	84,880	–
8,000	Tri Chemical Laboratories	201,854	0.01
13,216	Trusco Nakayama	188,732	0.01
28,100	TS Tech	310,580	0.02
7,012	Tsubakimoto Chain	253,389	0.01
9,000	Tsuburaya Field	89,477	0.01
11,500	Tsugami	103,659	0.01
16,816	Tsumura	400,400	0.02
10,700	Tsuruha	568,509	0.03
4,700	Tsurumi Manufacturing	132,493	0.01
8,700	TV Asahi	107,790	0.01
11,120	UACJ	248,005	0.01
12,612	Ulvac	768,856	0.04
7,700	U-Next	200,984	0.01
13,848	United Super Markets	70,284	–
872	United Urban Investment REIT	722,782	0.04
5,400	Universal Entertainment	49,364	–
20,528	Ushio	249,096	0.01
116,700	USS	916,194	0.05
9,900	UT	186,915	0.01
9,624	Valor	137,437	0.01
5,000	Vector	35,527	–
6,100	Visional	254,046	0.01
13,500	VT	39,936	–
10,316	Wacoal	269,027	0.02
36,900	Wacom	161,596	0.01
10,900	Wakita	109,252	0.01
26,800	Welcia	311,835	0.02
6,000	West	90,695	0.01
4,700	WingArc1st	73,934	–
5,300	Workman	115,283	0.01
10,600	YAMABIKO	140,307	0.01
162,500	Yamada	407,189	0.02
54,364	Yamaguchi Financial	575,641	0.03
39,300	Yamaha	858,482	0.05
15,500	YA-MAN	73,993	–
11,600	Yamato Kogyo	526,570	0.03
35,700	Yamazaki Baking	683,760	0.04
18,100	Yamazzen	148,977	0.01
6,300	Yaoko	355,998	0.02
7,000	Yellow Hat	93,387	0.01
5,700	Yodogawa Steel Works	185,810	0.01
9,400	Yokogawa Bridge	147,651	0.01
35,500	Yokohama Rubber	732,438	0.04
15,700	Yokorei	95,529	0.01
19,100	Yonex	216,369	0.01
17,516	Yoshinoya	311,404	0.02
5,100	Yuasa Trading	167,730	0.01
16,712	Zenkoku Hoshu	574,445	0.03
48,136	Zeon	372,743	0.02
6,200	ZERIA Pharmaceutical	75,989	–
14,800	Zojirushi	132,804	0.01
3,500	Zuken	85,774	–
	<b>Total Japan</b>	<b>213,700,311</b>	<b>12.47</b>

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Jersey: 0.09% (31 Dec 2023: 0.10%)</b>			
163,953	Arcadium Lithium	503,676	0.03
157,799	Arcadium Lithium Ord	494,709	0.03
50,872	JTC	576,621	0.03
	<b>Total Jersey</b>	<u>1,575,006</u>	<u>0.09</u>
<b>Kazakhstan: 0.02% (31 Dec 2023: 0.02%)</b>			
5,467	Freedom	384,616	0.02
	<b>Total Kazakhstan</b>	<u>384,616</u>	<u>0.02</u>
<b>Luxembourg: 0.03% (31 Dec 2023: 0.04%)</b>			
120,308	SES FDR	572,185	0.03
	<b>Total Luxembourg</b>	<u>572,185</u>	<u>0.03</u>
<b>Macau: 0.03% (31 Dec 2023: 0.01%)</b>			
669,000	SJM	211,871	0.01
432,000	Wynn Macau	330,418	0.02
	<b>Total Macau</b>	<u>542,289</u>	<u>0.03</u>
<b>Malta: 0.05% (31 Dec 2023: 0.04%)</b>			
69,639	Kindred	773,082	0.05
	<b>Total Malta</b>	<u>773,082</u>	<u>0.05</u>
<b>Netherlands: 0.40% (31 Dec 2023: 0.54%)</b>			
30,227	Aalberts	1,146,208	0.07
5,742	Alfen Beheer	99,107	0.01
9,539	AMG Critical Materials	147,091	0.01
21,572	Arcadis	1,275,984	0.07
15,357	Basic-Fit	308,983	0.02
13,725	Corbion	257,069	0.01
11,555	Eurocommercial Properties	259,988	0.01
10,684	Flow Traders	197,440	0.01
93,769	Koninklijke BAM Groep	367,762	0.02
11,062	Merus	610,719	0.04
246,815	Pharming	185,728	0.01
100,886	PostNL	127,924	0.01
4,745	Redcare Pharmacy	540,930	0.03
43,064	SBM Offshore	615,815	0.04
11,481	TKH	467,506	0.03
2,118	Vastned Retail REIT	49,138	–
9,530	Wereldhave REIT	126,177	0.01
	<b>Total Netherlands</b>	<u>6,783,569</u>	<u>0.40</u>
<b>New Zealand: 0.25% (31 Dec 2023: 0.28%)</b>			
236,526	Contact Energy	1,210,305	0.07
214,026	Fletcher Building	344,371	0.02
315,380	Goodman Property Trust REIT	360,416	0.02
278,328	Infratil	1,772,345	0.10
529,554	Kiwi Property	249,897	0.02
204,868	Ryman Healthcare	414,665	0.02
	<b>Total New Zealand</b>	<u>4,351,999</u>	<u>0.25</u>
<b>Norway: 0.56% (31 Dec 2023: 0.57%)</b>			
76,974	Aker Solutions	298,143	0.02
41,633	Belships	90,297	–
29,357	Borregaard	494,966	0.03

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Norway: 0.56% (31 Dec 2023: 0.57%) (continued)</b>			
22,206	Crayon	243,242	0.01
37,489	DOF	317,844	0.02
24,024	Entra	230,315	0.01
44,635	Europris	283,187	0.02
12,306	Grieg Seafood	67,669	–
461,042	NEL	226,330	0.01
32,401	Norconsult Norge	97,105	0.01
56,827	Nordic Semiconductor	710,122	0.04
42,693	Nykode Therapeutics	57,204	–
5,927	Odfjell	95,360	0.01
365,565	PGS	286,392	0.02
15,156	Protector Forsikring	340,668	0.02
22,319	Schibsted Class A	616,481	0.04
28,901	Schibsted Class B	759,282	0.04
8,274	Seadrill	395,521	0.02
25,924	SpareBank 1 Nord-Norge	225,222	0.01
11,539	Sparebank 1 Oestlandet	137,257	0.01
42,521	SpareBank 1 SMN	563,098	0.03
56,179	SpareBank 1 SR-Bank	642,948	0.04
132,375	Storebrand	1,264,420	0.07
38,586	TGS	433,488	0.03
70,146	TOMRA Systems	783,125	0.05
	<b>Total Norway</b>	<b>9,659,686</b>	<b>0.56</b>
<b>People's Republic of China: 0.14% (31 Dec 2023: 0.03%)</b>			
420,200	ESR	515,233	0.03
39,181	indie Semiconductor	225,562	0.01
1,090,000	Theme International	63,830	–
92,458	TI Fluid Systems	142,203	0.01
200,000	VSTECs	105,885	0.01
815,200	Yangzijiang Shipbuilding	1,380,659	0.08
142,016	Yanlord Land	43,021	–
	<b>Total People's Republic of China</b>	<b>2,476,393</b>	<b>0.14</b>
<b>Philippines: 0.01% (31 Dec 2023: 0.01%)</b>			
19,109	TELUS International CDA	102,938	0.01
	<b>Total Philippines</b>	<b>102,938</b>	<b>0.01</b>
<b>Poland: 0.00% (31 Dec 2023: 0.04%)</b>			
<b>Portugal: 0.11% (31 Dec 2023: 0.10%)</b>			
2,347,962	Banco Comercial Portugues	790,324	0.05
11,026	Corticeira Amorim	99,344	–
28,798	CTT-Correios de Portugal	120,664	0.01
16,360	Greenvolt-Energias Renovaveis	136,115	0.01
63,918	Navigator	248,385	0.01
48,147	NOS	159,126	0.01
119,984	REN - Redes Energeticas Nacionais	274,764	0.02
	<b>Total Portugal</b>	<b>1,828,722</b>	<b>0.11</b>
<b>Puerto Rico: 0.25% (31 Dec 2023: 0.22%)</b>			
20,014	EVERTEC	620,915	0.04
50,577	First BanCorp Puerto Rico	863,124	0.05
7,308	Liberty Latin America Class A	65,528	0.01
43,928	Liberty Latin America Class C	394,296	0.02
14,086	OFG Bancorp	492,205	0.03

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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Puerto Rico: 0.25% (31 Dec 2023: 0.22%) (continued)</b>			
21,499	Popular	1,773,881	0.10
	<b>Total Puerto Rico</b>	<b>4,209,949</b>	<b>0.25</b>
<b>Singapore: 0.74% (31 Dec 2023: 0.73%)</b>			
85,850	AEM	106,390	0.01
160,114	AIMS APAC REIT	137,793	0.01
316,443	CapitaLand China Trust REIT	145,968	0.01
343,787	Capitaland India Trust	231,954	0.01
676,900	ComfortDelGro	624,477	0.04
293,000	Digital Core REIT Management REIT	155,829	0.01
2,034,247	ESR-LOGOS REIT	378,142	0.02
213,000	Far East Hospitality Trust REIT	90,920	0.01
373,720	Frasers Centrepoint Trust REIT	548,041	0.03
161,900	Frasers Hospitality Trust REIT	46,257	–
903,538	Frasers Logistics & Commercial Trust REIT	590,959	0.03
116,700	Hong Fok	67,088	–
38,800	iFAST	192,332	0.01
229,000	IGG	82,376	–
416,200	Keppel DC REIT	515,777	0.03
708,292	Keppel REIT	407,179	0.02
17,934	Kulicke & Soffa Industries	823,115	0.05
474,245	Lendlease Global Commercial REIT	182,843	0.01
654,021	Mapletree Industrial Trust REIT	950,082	0.06
989,500	Mapletree Logistics Trust REIT	878,805	0.05
660,100	Mapletree Pan Asia Commercial Trust REIT	554,443	0.03
835,180	NetLink NBN Trust	477,249	0.03
297,000	Olam	235,148	0.01
323,800	PARAGON REIT	190,603	0.01
134,284	Parkway Life REIT	323,578	0.02
267,516	Raffles Medical	183,257	0.01
295,529	SATS	579,872	0.03
654,800	Seatrium	622,121	0.04
400,852	Singapore Post	118,670	0.01
150,900	StarHub	125,708	0.01
616,900	Suntec REIT	445,955	0.03
214,400	UMS	174,178	0.01
137,200	UOL	491,184	0.03
82,700	Venture	809,640	0.05
663,700	Yangzijiang Financial	159,929	0.01
	<b>Total Singapore</b>	<b>12,647,862</b>	<b>0.74</b>
<b>South Africa: 0.02% (31 Dec 2023: 0.07%)</b>			
42,875	Scatec	325,560	0.02
	<b>Total South Africa</b>	<b>325,560</b>	<b>0.02</b>
<b>Spain: 0.61% (31 Dec 2023: 0.65%)</b>			
56,903	Acerinox	551,390	0.03
4,126	AEDAS Homes	87,265	0.01
23,333	Almirall	219,330	0.01
204,311	Bankinter	1,558,076	0.09
4,992	Construcciones y Auxiliar de Ferrocarriles	175,219	0.01
29,183	eDreams ODIGEO	189,689	0.01
70,861	Enagas	984,259	0.06
29,310	Ence Energia y Celulosa	100,299	0.01
98,783	Faes Farma	356,113	0.02
27,941	Fluidra	544,570	0.03

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Spain: 0.61% (31 Dec 2023: 0.65%) (continued)</b>			
25,595	Global Dominion Access	82,416	0.01
4,591	Greenergy Renovables	154,717	0.01
30,078	Indra Sistemas	580,806	0.03
88,372	Inmobiliaria Colonial REIT	479,860	0.03
6,763	Laboratorios Farmaceuticos Rovi	592,101	0.03
15,586	Lar Espana Real Estate REIT	106,452	0.01
185,903	Linea Directa Aseguradora Cia de Seguros y Reaseguros	214,904	0.01
267,929	Mapfre	577,119	0.03
98,594	Merlin Properties REIT	1,025,378	0.06
5,869	Neinor Homes	73,363	–
4,554	Pharma Mar	144,908	0.01
116,566	Sacyr	383,968	0.02
27,035	Solaria Energia y Medio Ambiente	312,795	0.02
13,425	Tecnicas Reunidas	169,558	0.01
12,710	Viscofan	781,665	0.05
	<b>Total Spain</b>	<b>10,446,220</b>	<b>0.61</b>
<b>Sweden: 2.06% (31 Dec 2023: 2.19%)</b>			
28,289	AcadeMedia	128,858	0.01
31,437	AddLife	347,883	0.02
32,372	Addnod	347,677	0.02
77,986	AddTech	1,809,817	0.11
27,937	AFRY	467,666	0.03
21,952	Alimak	222,420	0.01
52,990	Alleima	321,207	0.02
58,862	Arjo	212,732	0.01
21,778	Atea	291,990	0.02
15,702	Atrium Ljungberg	284,295	0.02
34,231	Attendo	132,098	0.01
23,568	Autoliv	2,352,732	0.14
37,044	Avanza Bank	840,422	0.05
31,940	Axfood	783,441	0.05
33,867	Betsson	369,701	0.02
17,262	Bilia	215,204	0.01
64,544	Billerud	557,863	0.03
26,090	BioGaia	284,345	0.02
21,785	Biotage	313,050	0.02
17,101	BONESUPPORT	396,259	0.02
19,285	Boozt	215,108	0.01
57,681	Bravida	399,446	0.02
7,217	Bufab	248,620	0.01
16,400	Bure Equity	515,839	0.03
10,611	Calliditas Therapeutics	192,213	0.01
9,332	Camurus	493,320	0.03
117,673	Castellum	1,341,570	0.08
12,051	Catena	560,608	0.03
16,104	Cibus Nordic Real Estate Investment REIT	223,894	0.01
9,033	Clas Ohlson	140,071	0.01
37,786	Cloetta	68,647	–
22,865	Coor Service Management	94,320	0.01
174,791	Corem Property	134,673	0.01
24,446	Creades	164,768	0.01
26,619	Dios Fastigheter	202,984	0.01
92,637	Dometic	549,290	0.03
66,773	Electrolux	516,886	0.03
67,804	Electrolux Professional	420,562	0.02

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Sweden: 2.06% (31 Dec 2023: 2.19%) (continued)</b>			
224,678	Embracer Group	461,033	0.03
65,889	Fabege	491,408	0.03
142,207	Fortnox	801,618	0.05
31,437	Granges	376,689	0.02
28,497	Hemnet	803,938	0.05
63,596	Hexatronic	285,200	0.02
77,724	Hexpol	808,052	0.05
8,769	HMS Networks	324,799	0.02
67,337	Instalco	240,632	0.01
8,466	Investment Oresund	92,939	–
11,121	INVISIO	228,298	0.01
17,150	Inwido	218,341	0.01
20,626	JM	359,999	0.02
75,182	Kinnevik	575,951	0.03
22,930	Lindab International	458,194	0.03
19,966	Loomis	485,515	0.03
22,846	Medicover	383,248	0.02
12,137	MEKO	126,823	0.01
8,810	MIPS	322,126	0.02
32,513	Modern Times	244,634	0.01
38,169	Munters	671,906	0.04
23,869	Mycronic	859,280	0.05
45,733	NCAB	334,434	0.02
25,241	NCC	305,782	0.02
42,444	Nordnet	827,935	0.05
18,538	Norion Bank	71,293	–
8,081	NP3 Fastigheter	182,979	0.01
48,370	Nyfosa	437,672	0.03
42,260	OX2	221,352	0.01
10,044	Paradox Interactive	125,660	0.01
46,685	Peab	274,145	0.02
22,640	Platzer Fastigheter	180,920	0.01
58,911	Ratos	187,165	0.01
41,205	Scandic Hotels	233,071	0.01
10,582	Sdiptech	301,143	0.02
12,574	SkiStar	164,403	0.01
189,283	Stillfront	166,018	0.01
12,592	Surgical Science Sweden	138,789	0.01
26,077	Svolder	141,757	0.01
54,704	Sweco	700,787	0.04
21,594	SwedenCare	112,250	0.01
23,034	Synsam	106,950	0.01
31,391	Thule	768,869	0.04
5,261	VBG	224,577	0.01
71,276	Vimian	215,711	0.01
23,165	Vitrolife	355,739	0.02
103,285	Wallenstam	458,183	0.03
79,919	Wihlborgs Fastigheter	689,343	0.04
9,279	Xvivo Perfusion	339,684	0.02
11,527	Yubico	230,031	0.01
	<b>Total Sweden</b>	<b>35,279,744</b>	<b>2.06</b>
<b>Switzerland: 1.66% (31 Dec 2023: 1.75%)</b>			
28,932	Accelleron Industries	1,057,453	0.06
4,661	Allreal	744,347	0.04
1,816	ALSO	522,319	0.03



NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Switzerland: 1.66% (31 Dec 2023: 1.75%) (continued)</b>			
16,367	Arbonia	216,850	0.01
318,504	Aryzta	529,145	0.03
1,208	Autoneum	163,061	0.01
3,878	Basilea Pharmaceutica	157,242	0.01
2,953	Belimo	1,381,639	0.08
650	Bell Food	174,805	0.01
865	Burckhardt Compression	529,917	0.03
2,212	Burkhalter	211,536	0.01
391	Bystronic	153,668	0.01
8,747	Cembra Money Bank	696,618	0.04
2,135	Comet	802,503	0.05
24,217	CRISPR Therapeutics	1,220,397	0.07
10,769	DKSH	678,741	0.04
3,807	DocMorris	211,484	0.01
1,038	dormakaba	496,865	0.03
27,404	EFG International	376,171	0.02
6,154	Flughafen Zurich	1,269,683	0.07
272	Forbo	295,421	0.02
15,117	Galenica	1,154,485	0.07
22,704	Garrett Motion	181,971	0.01
22,306	Georg Fischer	1,395,465	0.08
3,690	Huber + Suhner	293,108	0.02
3,598	Implenia	120,111	0.01
533	Inficon	755,993	0.04
217,307	International Workplace	443,156	0.03
202	Interroll	555,824	0.03
1,753	Kardex	415,008	0.03
1,155	Komax	156,387	0.01
7,326	Landis+Gyr	552,260	0.03
2,430	Leonteq	56,267	–
1,907	Medacta	241,970	0.01
6,548	Medmix	92,331	0.01
50	Metall Zug	64,118	–
13,852	Mobilezone	196,186	0.01
2,129	Mobimo	562,605	0.03
64,982	OC Oerlikon	327,111	0.02
1,621	Orior	93,752	0.01
14,113	PSP Swiss Property	1,689,619	0.10
1,088	Rieter	129,917	0.01
245	Schweiter Technologies	101,376	0.01
2,949	Sensirion	239,148	0.01
4,967	SFS	615,798	0.04
1,256	Siegfried	1,216,778	0.07
4,045	SKAN	335,167	0.02
5,178	Sulzer	667,765	0.04
3,338	Swissquote	982,953	0.06
3,900	Tecan	1,218,099	0.07
2,280	u-blox	223,011	0.01
5,027	Valiant	531,370	0.03
7,912	Vontobel	441,986	0.03
1,215	Ypsomed	509,680	0.03
	<b>Total Switzerland</b>	<b>28,450,640</b>	<b>1.66</b>

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Tanzania: 0.02% (31 Dec 2023: 0.01%)</b>			
245,831	Helios Towers	337,503	0.02
	<b>Total Tanzania</b>	<u>337,503</u>	<u>0.02</u>
<b>Thailand: 0.15% (31 Dec 2023: 0.11%)</b>			
10,993	Fabrinet	2,510,825	0.15
	<b>Total Thailand</b>	<u>2,510,825</u>	<u>0.15</u>
<b>Turkey: 0.05% (31 Dec 2023: 0.00%)</b>			
58,622	Eldorado Gold	807,860	0.05
	<b>Total Turkey</b>	<u>807,860</u>	<u>0.05</u>
<b>United Arab Emirates: 0.04% (31 Dec 2023: 0.04%)</b>			
137,140	Network International	632,454	0.04
	<b>Total United Arab Emirates</b>	<u>632,454</u>	<u>0.04</u>
<b>United Kingdom: 5.92% (31 Dec 2023: 5.79%)</b>			
9,094	4imprint	628,551	0.04
5,949	AB Dynamics	143,842	0.01
532,937	abrdn	931,563	0.05
62,449	Advanced Medical Solutions	157,626	0.01
37,160	AG Barr	262,975	0.02
96,153	AJ Bell	430,390	0.02
41,501	Alfa Financial Software	90,850	0.01
105,579	Allfunds	553,234	0.03
9,935	Alpha	264,828	0.02
28,231	Alpha Financial Markets Consulting	164,824	0.01
111,641	AO World	146,162	0.01
68,310	Ascential	275,549	0.02
21,238	Ashtead Technology	190,377	0.01
17,788	ASOS	74,816	—
856,763	Assura REIT	407,647	0.02
77,450	Aston Martin Lagonda Global	131,270	0.01
31,650	Auction Technology	187,025	0.01
303,535	B&M European Value Retail	1,565,225	0.09
167,028	Balfour Beatty	719,462	0.04
201,631	Beazley	1,683,754	0.10
35,855	Bellway	1,072,474	0.06
52,128	Big Yellow REIT	721,817	0.04
54,513	Bodycote	438,503	0.03
277,092	boohoo	112,427	0.01
72,021	Bridgepoint	187,223	0.01
271,663	British Land REIT	1,318,845	0.08
71,787	Britvic	999,962	0.06
64,450	Bytes Technology	421,514	0.02
41,012	Central Asia Metals	97,471	0.01
8,021	Clarkson	391,667	0.02
43,629	Close Brothers	217,981	0.01
31,701	CMC Markets	122,267	0.01
509,518	Coats	475,962	0.03
494,080	ConvaTec	1,368,306	0.08
9,689	Craneware	263,985	0.02
16,023	Cranswick	840,047	0.05
63,972	Crest Nicholson	181,239	0.01
259,786	Currys	220,616	0.01
113,510	Custodian REIT	100,411	0.01
20,324	CVS	241,634	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>United Kingdom: 5.92% (31 Dec 2023: 5.79%) (continued)</b>			
122,922	Darktrace	835,973	0.05
316,832	Deliveroo	489,166	0.03
29,781	Derwent London REIT	793,845	0.05
40,582	Diploma	1,985,456	0.12
381,994	Direct Line Insurance	904,708	0.05
26,719	discoverIE	211,461	0.01
118,200	Domino's Pizza	427,721	0.02
400,945	Dowlais	345,693	0.02
163,212	Dr. Martens	143,801	0.01
115,034	Drax	667,814	0.04
412,599	DS Smith	2,048,794	0.12
34,183	Dunelm	428,983	0.02
179,856	Elementis	309,293	0.02
180,065	Empiric Student Property REIT	193,692	0.01
71,890	Essentra	134,650	0.01
105,295	Evoke	104,011	0.01
6,237	FD Technologies	104,755	0.01
22,909	FDM	111,054	0.01
33,558	Fevertree Drinks	429,055	0.02
195,668	Firstgroup	365,333	0.02
85,665	Forterra	160,653	0.01
33,878	Frasers	352,631	0.02
36,008	Future	445,515	0.03
9,997	Games Workshop	1,258,120	0.07
25,915	Gamma Communications	430,981	0.02
78,218	GB	313,486	0.02
82,721	Genuit	421,002	0.02
22,386	Genus	435,661	0.03
55,313	Grafton	605,625	0.04
202,805	Grainger	582,459	0.03
89,536	Great Portland Estates REIT	354,306	0.02
1,424,518	Greatland Gold	117,613	0.01
31,488	Greggs	1,029,500	0.06
54,681	Halfords	90,551	0.01
1,316,578	Hammerson REIT	430,144	0.02
514,742	Hays	573,732	0.03
22,843	Hill & Smith	529,693	0.03
20,293	Hilton Food	215,176	0.01
105,256	Hiscox	1,427,686	0.08
41,237	Hollywood Bowl	148,832	0.01
132,107	Home REIT	38,689	–
165,142	Howden Joinery	1,711,147	0.10
104,200	Ibstock	190,497	0.01
113,586	IG	1,097,227	0.06
77,957	IMI	1,621,966	0.09
101,212	Impact Healthcare REIT	102,783	0.01
37,810	Impax Asset Management	169,018	0.01
109,873	Inchcape	964,166	0.06
33,258	Indivior	486,414	0.03
83,405	IntegraFin	341,358	0.02
86,647	Intermediate Capital	2,229,956	0.13
195,054	International Distributions Services	737,115	0.04
195,974	Investec	1,325,622	0.08
254,670	IP	124,957	0.01
114,539	ITM Power	62,684	–
1,084,142	ITV	1,029,366	0.06

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value €</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>United Kingdom: 5.92% (31 Dec 2023: 5.79%) (continued)</b>			
28,383	J D Wetherspoon	245,052	0.01
54,392	Jet2	839,774	0.05
220,429	John Wood	536,099	0.03
54,537	Johnson Matthey	1,007,971	0.06
115,510	Johnson Service	214,988	0.01
1,524	Judges Scientific	182,448	0.01
110,411	Jupiter Fund Management	100,144	0.01
309,778	Just	385,105	0.02
55,971	Just Eat Takeaway.com	628,834	0.04
26,859	Kainos	335,169	0.02
22,337	Keller	323,527	0.02
134,562	Kier	210,135	0.01
69,535	Lancashire	503,570	0.03
141,239	Learning Technologies	140,767	0.01
16,422	Liontrust Asset Management	132,680	0.01
608,404	LondonMetric Property REIT	1,387,831	0.08
364,411	Man	1,041,007	0.06
603,151	Marks & Spencer	2,038,162	0.12
25,947	Marlowe	131,596	0.01
57,951	Marshalls	199,929	0.01
48,825	ME Group International	98,590	0.01
72,294	Mitchells & Butlers	243,442	0.01
365,307	Mitie	500,671	0.03
128,314	Mobico	77,261	–
61,967	Molten Ventures	267,504	0.02
143,109	MONY	375,058	0.02
108,867	Moonpig	244,741	0.01
76,500	Morgan Advanced Materials	278,810	0.02
13,608	Morgan Sindall	406,874	0.02
106,031	NCC Class B	190,843	0.01
27,148	Next 15	255,522	0.01
90,742	Ninety One	179,164	0.01
157,632	Ocado	537,131	0.03
127,950	OSB	646,816	0.04
16,506	Oxford Instruments	480,869	0.03
166,818	Oxford Nanopore Technologies	185,739	0.01
84,847	PageGroup	425,718	0.02
60,321	Paragon Banking	522,930	0.03
88,164	Pennon	596,366	0.03
147,775	Pets at Home	514,872	0.03
130,974	Picton Property Income REIT	104,583	0.01
72,897	Playtech	399,807	0.02
34,564	Polar Capital	229,112	0.01
202,966	Premier Foods	380,156	0.02
430,680	Primary Health Properties REIT	466,067	0.03
174,667	PRS REIT	154,717	0.01
48,291	PZ Cussons	56,274	–
421,926	Quilter	597,678	0.03
41,640	Rank	33,397	–
18,466	Rathbone Brothers	365,906	0.02
77,918	Redrow	612,987	0.04
18,412	Renew	230,629	0.01
23,415	Renewi	183,379	0.01
240,709	Rightmove	1,524,595	0.09
256,183	Rotork	1,017,678	0.06
144,347	RS	1,193,476	0.07

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>United Kingdom: 5.92% (31 Dec 2023: 5.79%) (continued)</b>			
100,352	RWS	222,285	0.01
68,654	Safestore REIT	623,107	0.04
40,176	Savills	527,886	0.03
453,763	Shaftesbury Capital	745,000	0.04
221,073	SIG	64,927	–
30,047	Spectris	985,222	0.06
85,280	Spire Healthcare	236,376	0.01
190,823	Spirent Communications	411,879	0.02
251,087	SSP	438,599	0.03
159,892	St James's Place	1,030,635	0.06
41,078	SThree	199,616	0.01
67,727	Subsea 7	1,191,748	0.07
346,791	Supermarket Income REIT	296,547	0.02
158,083	Target Healthcare REIT	146,367	0.01
119,767	Tate & Lyle	844,746	0.05
39,524	Team17	128,198	0.01
130,333	TechnipFMC	3,180,040	0.19
23,500	Telecom Plus	488,939	0.03
164,304	THG	120,539	0.01
225,437	TP ICAP	531,262	0.03
143,455	Trainline	531,969	0.03
68,309	Travis Perkins	619,573	0.04
681,002	Tritax Big Box REIT	1,245,799	0.07
92,745	Trustpilot	235,189	0.01
58,580	Tyman	250,464	0.01
112,474	UNITE REIT	1,183,328	0.07
116,455	Urban Logistics REIT	161,530	0.01
61,660	Vesuvius	335,632	0.02
24,927	Victrex	336,932	0.02
344,644	Virgin Money UK	868,280	0.05
93,805	Vistry	1,308,877	0.08
47,422	Volex	180,104	0.01
57,377	Volution	305,213	0.02
122,534	Warehouse REIT	117,210	0.01
66,260	Watches of Switzerland	323,549	0.02
77,404	Weir	1,811,311	0.11
42,673	WH Smith	569,754	0.03
65,376	Wickes	102,709	0.01
38,677	Workspace REIT	270,974	0.02
65,225	Yellow Cake	447,739	0.03
30,444	YouGov	145,786	0.01
10,586	Young & Co's Brewery	122,362	0.01
70,907	Zigup	352,513	0.02
	<b>Total United Kingdom</b>	<b>101,400,775</b>	<b>5.92</b>
<b>United States: 60.08% (31 Dec 2023: 59.87%)</b>			
30,502	10X Genomics	553,547	0.03
5,689	1st Source	284,623	0.02
32,686	3D Systems	93,628	0.01
7,344	4D Molecular Therapeutics	143,831	0.01
20,032	89bio	149,714	0.01
19,838	A10 Networks	256,362	0.01
21,154	AAON	1,721,927	0.10
15,274	Abercrombie & Fitch	2,534,479	0.15
20,032	ABM Industries	945,200	0.06
27,888	Acadia Healthcare	1,757,458	0.10

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value €</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>United States: 60.08% (31 Dec 2023: 59.87%) (continued)</b>			
34,743	ACADIA Pharmaceuticals	526,777	0.03
33,168	Acadia Realty Trust REIT	554,579	0.03
17,564	Accel Entertainment	168,142	0.01
27,880	ACCO Brands	122,264	0.01
19,277	Accolade	64,392	–
32,255	ACI Worldwide	1,191,486	0.07
12,214	ACM Research	262,799	0.02
9,343	Acuity Brands	2,104,758	0.12
9,345	Acushnet	553,507	0.03
46,546	ACV Auctions	792,596	0.05
22,087	AdaptHealth	206,084	0.01
4,646	Addus HomeCare	503,333	0.03
36,569	Adeia	381,641	0.02
25,322	Adient	583,818	0.03
69,746	ADMA Biologics	727,558	0.04
93,314	ADT	661,709	0.04
11,679	Adtalem Global Education	743,293	0.04
17,814	Advance Auto Parts	1,052,634	0.06
20,953	Advanced Drainage Systems	3,135,667	0.18
11,558	Advanced Energy Industries	1,172,893	0.07
26,434	Advantage Solutions	79,419	–
9,847	Affiliated Managers	1,435,406	0.08
69,016	Affirm	1,945,391	0.11
19,233	AGCO	1,756,497	0.10
99,015	agilon health	604,206	0.04
7,459	Agilysys	724,777	0.04
15,898	Agios Pharmaceuticals	639,628	0.04
210,488	AGNC Investment REIT	1,873,623	0.11
30,042	Agree Realty REIT	1,736,227	0.10
32,228	Air Lease	1,429,248	0.08
15,459	Akero Therapeutics	338,389	0.02
3,485	Alamo	562,543	0.03
14,697	Alarm.com	871,329	0.05
3,783	Albireo	–	–
19,191	Alector	81,294	–
20,725	Alexander & Baldwin REIT	327,965	0.02
586	Alexander's REIT	122,947	0.01
14,554	Alkami Technology	386,749	0.02
48,493	Alkermes	1,090,442	0.06
3,797	Allient	89,527	0.01
34,018	Allogene Therapeutics	73,956	–
6,238	Alpha & Omega Semiconductor	217,508	0.01
31,818	Alphatec	310,238	0.02
4,388	Alta Equipment	32,918	–
16,988	Altair Engineering	1,554,638	0.09
20,873	Altimmune	129,513	0.01
19,255	Altus Power	70,427	–
7,379	ALX Oncology	41,517	–
5,295	A-Mark Precious Metals	159,925	0.01
14,463	Ambac Financial	173,003	0.01
12,660	Ambarella	637,282	0.04
84,539	AMC Entertainment	392,819	0.02
9,358	Amedisys	801,553	0.05
5,694	Amerant Bancorp	120,601	0.01
11,225	Ameresco	301,742	0.02
13,002	American Assets Trust REIT	271,504	0.02

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>United States: 60.08% (31 Dec 2023: 59.87%) (continued)</b>			
34,626	American Axle & Manufacturing	225,832	0.01
58,053	American Eagle Outfitters	1,081,164	0.06
11,728	American States Water	794,123	0.05
5,084	American Woodmark	372,850	0.02
1,703	America's Car-Mart	95,673	0.01
82,439	Americold Realty Trust REIT	1,964,537	0.11
20,279	Ameris Bancorp	952,692	0.06
6,395	AMERISAFE	261,886	0.02
68,146	Amicus Therapeutics	630,752	0.04
12,141	AMN Healthcare Services	580,344	0.03
36,981	Amneal Pharmaceuticals	219,108	0.01
11,217	Amphastar Pharmaceuticals	418,642	0.02
25,786	Amplitude	214,131	0.01
3,535	AnaptysBio	82,656	–
9,301	Andersons	430,445	0.03
4,935	ANI Pharmaceuticals	293,222	0.02
4,869	Anterix	179,859	0.01
28,084	Anywhere Real Estate	86,735	–
40,310	Apartment Investment and Management REIT	311,798	0.02
59,356	API	2,084,037	0.12
6,339	Apogee Enterprises	371,646	0.02
6,357	Apogee Therapeutics	233,401	0.01
41,571	Apollo Commercial Real Estate Finance REIT	379,734	0.02
13,970	Apollo Medical	528,690	0.03
6,084	AppFolio	1,388,350	0.08
68,395	Apple Hospitality REIT	927,887	0.05
11,529	Applied Industrial Technologies	2,086,892	0.12
10,117	Applied Optoelectronics	78,255	–
19,688	Aptar	2,586,673	0.15
74,945	Aramark	2,378,940	0.14
58,749	Arbor Realty Trust REIT	786,609	0.05
7,275	ArcBest	726,855	0.04
9,646	Arcellx	496,723	0.03
65,709	Archer Aviation	215,811	0.01
44,701	Archrock	843,344	0.05
14,018	Arcosa	1,090,965	0.06
6,989	Arcturus Therapeutics	158,789	0.01
15,056	Arcus Biosciences	213,952	0.01
30,610	Arcutis Biotherapeutics	265,615	0.02
4,268	Argan	291,343	0.02
13,253	Arhaus	209,476	0.01
19,981	Arko	116,894	0.01
24,058	Arlo Technologies	292,714	0.02
19,672	Armada Hoffer Properties REIT	203,557	0.01
14,117	Armour Residential REIT	255,272	0.01
13,374	Armstrong World Industries	1,413,083	0.08
48,083	Array Technologies	460,305	0.03
16,252	Arrow Electronics	1,831,203	0.11
39,053	Arrowhead Pharmaceuticals	947,038	0.06
14,352	ARS Pharmaceuticals	113,959	0.01
20,523	Artisan Partners Asset Management	790,282	0.05
11,092	Artivion	265,463	0.02
14,181	Arvinas	352,226	0.02
5,631	Asbury Automotive	1,197,234	0.07
14,247	ASGN	1,172,062	0.07
14,615	Ashland	1,288,520	0.08

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>United States: 60.08% (31 Dec 2023: 59.87%) (continued)</b>			
17,702	Aspen Aerogels	393,928	0.02
8,078	AssetMark Financial	260,410	0.02
45,981	Associated Banc-Corp	907,393	0.05
16,065	Assured Guaranty	1,156,440	0.07
6,712	Astec Industries	185,750	0.01
37,892	ATI	1,960,449	0.11
11,260	Atkore International	1,417,599	0.08
2,436	Atlanta Braves Class A	93,940	0.01
13,877	Atlanta Braves Class C	510,668	0.03
26,527	Atlantic Union Bankshares	813,074	0.05
13,003	AtriCure	276,257	0.02
360	Atrion	151,971	0.01
8,329	AutoNation	1,238,606	0.07
12,403	Avanos Medical	230,527	0.01
28,879	AvePoint	280,774	0.02
24,874	Avid Bioservices	165,711	0.01
23,283	Avidity Biosciences	887,437	0.05
53,528	AvidXchange	602,330	0.04
26,952	Avient	1,097,695	0.06
26,942	Avnet	1,294,372	0.08
65,963	Axalta Coating Systems	2,103,061	0.12
10,090	Axcelis Technologies	1,338,649	0.08
24,373	Axis Capital	1,606,674	0.09
15,556	Axonics	975,815	0.06
16,057	Axos Financial	856,224	0.05
9,534	Axsome Therapeutics	716,106	0.04
16,171	Azenta	793,952	0.05
8,397	AZZ	605,242	0.04
21,378	B&G Foods	161,170	0.01
4,168	B. Riley Financial	68,601	–
8,550	Badger Meter	1,486,627	0.09
9,785	Balchem	1,405,552	0.08
6,118	Bally's	68,330	–
42,707	Banc of California	509,256	0.03
15,523	Bancorp	546,908	0.03
2,596	Bank First	200,050	0.01
12,740	Bank of Hawaii	680,061	0.04
33,092	Bank OZK	1,265,941	0.07
21,550	BankUnited	588,541	0.03
9,701	Banner	449,319	0.03
3,851	Bar Harbor Bankshares	96,585	0.01
13,098	Barnes	506,077	0.03
8,568	Barrett Business Services	261,977	0.02
82,006	Bausch Health	533,462	0.03
18,964	Beacon Roofing Supply	1,601,345	0.09
20,599	Beam Therapeutics	450,324	0.03
8,918	Beazer Homes	228,660	0.01
13,786	Bed Bath & Beyond	168,249	0.01
2,613	Bel Fuse	159,060	0.01
11,699	Belden	1,023,901	0.06
39,625	BellRing Brands	2,112,594	0.12
11,480	Benchmark Electronics	422,674	0.02
13,274	Berkshire Hills Bancorp	282,386	0.02
34,556	Berry Global	1,897,477	0.11
21,342	Beyond Meat	133,618	0.01
17,941	BigCommerce	134,924	0.01



NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>United States: 60.08% (31 Dec 2023: 59.87%) (continued)</b>			
29,346	BILL	1,440,808	0.08
48,553	BioCryst Pharmaceuticals	279,970	0.02
21,369	Biohaven	692,062	0.04
11,255	BioLife Solutions	225,048	0.01
6,825	BJ's Restaurants	220,973	0.01
40,026	BJ's Wholesale Club	3,280,507	0.19
13,500	Blackbaud	959,454	0.06
15,500	Blackline	700,700	0.04
48,340	Blackstone Mortgage Trust REIT	785,708	0.05
21,945	Bloomin' Brands	393,751	0.02
9,317	Blue Bird	468,132	0.03
2,693	BlueLinx	233,908	0.01
17,791	Blueprint Medicines	1,789,143	0.10
11,898	Boise Cascade	1,323,517	0.08
8,825	Boot Barn	1,061,635	0.06
70,332	BorgWarner	2,115,702	0.12
2,867	Boston Beer	816,028	0.05
6,580	Boston Omaha	82,638	–
44,300	Box	1,092,878	0.06
21,595	Boyd Gaming	1,110,226	0.06
49,663	Brandywine Realty Trust REIT	207,595	0.01
16,596	Braze	601,436	0.03
14,252	Bread Financial	592,553	0.03
34,774	Bridgebio Pharma	821,857	0.05
15,896	Bright Horizons Family Solutions	1,632,686	0.10
19,225	Brighthouse Financial	777,431	0.05
8,524	BrightSphere Investment	176,326	0.01
49,747	BrightSpire Capital REIT	264,575	0.02
12,799	Brinker International	864,492	0.05
13,307	Brink's	1,271,413	0.07
2,792	Bristow	87,349	–
91,223	Brixmor Property REIT	1,965,327	0.11
57,756	Broadstone Net Lease	855,225	0.05
51,014	Brookdale Senior Living	325,100	0.02
31,342	Brookline Bancorp	244,185	0.01
18,185	BRP Group	601,840	0.04
28,881	Bruker	1,719,521	0.10
20,698	Brunswick	1,405,359	0.08
57,649	Burford Capital	693,553	0.04
6,487	Business First Bancshares	131,707	0.01
8,749	Byline Bancorp	193,796	0.01
31,812	C3 AI	859,599	0.05
8,933	Cabaletta Bio	62,346	–
1,468	Cable One	484,882	0.03
19,929	Cactus	980,691	0.06
55,020	Cadence Bank	1,451,799	0.08
6,882	Cadre	215,498	0.01
5,002	Calavo Growers	105,944	0.01
10,870	Caleres	340,781	0.02
17,864	California Water Service	808,235	0.05
17,552	Calix	580,235	0.03
2,402	Cambridge Bancorp	154,642	0.01
4,044	Camden National	124,518	0.01
12,376	Camping World	206,238	0.01
19,799	Cannae	335,110	0.02
15,340	Cantaloupe	94,466	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>United States: 60.08% (31 Dec 2023: 59.87%) (continued)</b>			
4,579	Capital City Bank	121,509	0.01
31,642	Capitol Federal Financial	162,085	0.01
36,402	Capri	1,123,563	0.07
39,870	CareTrust REIT	933,741	0.05
15,249	Carpenter Technology	1,559,119	0.09
18,061	Cars.com	331,982	0.02
10,626	Carter's	614,409	0.04
17,318	Casella Waste Systems	1,603,258	0.09
4,394	Cass Information Systems	164,280	0.01
14,360	Cassava Sciences	165,473	0.01
6,864	Castle Biosciences	139,426	0.01
32,679	Catalyst Pharmaceuticals	472,310	0.03
21,674	Cathay General Bancorp	762,812	0.04
13,344	Cava	1,154,799	0.07
2,193	Cavco Industries	708,328	0.04
13,235	CBIZ	915,058	0.05
4,214	CBL & Associates Properties REIT	91,928	0.01
87,884	CCC Intelligent Solutions	911,025	0.05
10,000	CECO Environmental	269,186	0.02
16,740	Celldex Therapeutics	578,071	0.03
5,085	Centerspace REIT	320,876	0.02
8,134	Central Pacific Financial	160,896	0.01
3,159	Centrus Energy	126,006	0.01
8,310	Century Communities	633,165	0.04
11,739	Cerence	30,997	—
35,911	Certara	464,070	0.03
5,913	CEVA	106,426	0.01
57,369	ChampionX	1,777,676	0.10
112,275	ChargePoint	158,185	0.01
12,840	Chart Industries	1,729,252	0.10
14,860	Chatham Lodging Trust REIT	118,131	0.01
13,921	Cheesecake Factory	510,339	0.03
10,719	Chefs' Warehouse	391,155	0.02
32,330	Chegg	95,323	0.01
4,301	Chemed	2,177,408	0.13
6,839	Chesapeake Utilities	677,678	0.04
21,629	Chimera Investment	258,317	0.01
11,505	Chinook Therapeutics	—	—
10,072	Choice Hotels International	1,118,328	0.07
19,927	Churchill Downs	2,595,577	0.15
5,071	Chuy's	122,641	0.01
43,278	Ciena	1,945,541	0.11
3,256	CinCor Pharma	—	—
34,358	Cinemark	693,091	0.04
16,466	Cirrus Logic	1,961,325	0.11
4,840	City	479,823	0.03
98,919	Clarivate	525,168	0.03
35,542	Claros Mortgage Trust	265,964	0.02
53,771	Clean Energy Fuels	133,957	0.01
15,548	Clean Harbors	3,280,784	0.19
66,171	CleanSpark	984,770	0.06
83,151	Clear Channel Outdoor	109,394	0.01
3,913	Clearfield	140,784	0.01
43,750	Clearwater Analytics	756,007	0.04
4,466	Clearwater Paper	201,975	0.01
11,609	Clearway Energy Class A	245,449	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>United States: 60.08% (31 Dec 2023: 59.87%) (continued)</b>			
25,059	Clearway Energy Class C	577,286	0.03
33,088	CNO Financial	855,796	0.05
2,701	Coastal Financial	116,281	0.01
1,670	Coca-Cola Consolidated	1,690,646	0.10
114,948	Coeur Mining	602,760	0.04
15,403	Cogent Biosciences	121,154	0.01
13,050	Cogent Communications	687,233	0.04
51,790	Cognex	2,259,576	0.13
45,380	Coherent	3,068,099	0.18
14,057	Cohu	434,137	0.03
10,330	Collegium Pharmaceutical	310,358	0.02
64,986	Columbia Banking System	1,206,038	0.07
8,899	Columbia Financial	124,300	0.01
10,521	Columbia Sportswear	776,301	0.05
8,279	Columbus McKinnon	266,813	0.02
39,858	Comerica	1,898,159	0.11
10,762	Comfort Systems USA	3,053,827	0.18
37,170	Commerce Bancshares	1,934,539	0.11
34,859	Commercial Metals	1,788,567	0.10
16,820	Community Bank System	740,912	0.04
32,210	Community Health Systems	100,980	0.01
8,141	Community Healthcare Trust REIT	177,670	0.01
3,906	Community Trust Bancorp	159,119	0.01
13,209	CommVault Systems	1,498,314	0.09
102,669	Compass	344,864	0.02
18,267	Compass Diversified	373,095	0.02
9,165	Compass Minerals International	88,336	0.01
12,885	Concentrix	760,777	0.04
43,569	Conduent	132,526	0.01
9,567	CONMED	618,787	0.04
10,972	ConnectOne Bancorp	193,386	0.01
33,848	COPT Defense Properties REIT	790,497	0.05
26,614	Corcept Therapeutics	806,801	0.05
57,671	Core & Main	2,633,467	0.15
13,062	Core Laboratories	247,285	0.01
16,550	Corsair Gaming	170,480	0.01
12,246	Couchbase	208,642	0.01
41,285	Coursera	275,811	0.02
45,341	Cousins Properties REIT	979,374	0.06
2,515	Covenant Logistics	115,665	0.01
1,978	CRA International	317,846	0.02
6,515	Cracker Barrel Old Country Store	256,284	0.01
14,874	Crane NXT	852,401	0.05
14,518	Crane NXT Com	1,963,909	0.11
1,937	Credit Acceptance	930,194	0.05
42,002	Credo Technology	1,251,732	0.07
17,416	Cricut	97,338	0.01
20,203	Crinetics Pharmaceuticals	844,313	0.05
18,287	Crocs	2,490,137	0.15
8,397	Cross Country Healthcare	108,434	0.01
14,294	CrossFirst Bankshares	186,986	0.01
14,647	CryoPort	94,435	0.01
10,264	CS Disco	57,078	—
8,953	CSG Systems International	343,919	0.02
4,786	CSW Industrials	1,184,767	0.07
8,361	CTS	394,978	0.02

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>United States: 60.08% (31 Dec 2023: 59.87%) (continued)</b>			
67,290	CubeSmart REIT	2,836,006	0.17
18,227	Cullen/Frost Bankers	1,728,397	0.10
12,378	Cullinan Oncology	201,420	0.01
68,073	Cushman & Wakefield	660,564	0.04
24,906	Custom Truck One Source	101,088	0.01
8,719	Customers Bancorp	390,331	0.02
43,797	CVB Financial	704,512	0.04
36,023	Cytek Biosciences	187,552	0.01
29,295	Cytokinetics	1,480,945	0.09
379	Daily Journal	139,499	0.01
36,629	Dana	414,223	0.02
48,984	Darling Ingredients	1,679,647	0.10
10,344	Dave & Buster's Entertainment	384,226	0.02
17,154	Day One Biopharmaceuticals	220,557	0.01
17,118	Definitive Healthcare	87,207	–
19,876	Delek	459,183	0.03
15,455	Deluxe	323,881	0.02
34,592	Denali Therapeutics	749,453	0.04
15,183	Denny's	100,583	0.01
62,476	Dentsply Sirona	1,452,090	0.08
638	Diamond Hill Investment	83,787	–
63,021	DiamondRock Hospitality REIT	496,877	0.03
3,737	Dianthus Therapeutics	90,239	0.01
3,401	Diebold Nixdorf	122,109	0.01
12,114	Digi International	259,178	0.02
3,529	Digimarc	102,108	0.01
49,737	DigitalBridge	635,780	0.04
16,777	DigitalOcean	543,971	0.03
1,056	Dillard's	433,918	0.03
10,399	Dime Community Bancshares	197,938	0.01
3,961	Dine Brands Global	133,789	0.01
13,403	Diodes	899,536	0.05
4,067	Disc Medicine	171,028	0.01
38,654	Diversified Healthcare REIT	110,002	0.01
30,320	DNOW	388,424	0.02
36,797	Donaldson	2,456,910	0.14
3,112	Donegal	37,399	–
8,548	Donnelley Financial Solutions	475,514	0.03
8,355	Dorman Products	713,147	0.04
42,654	DoubleVerify	774,876	0.05
6,714	Douglas Dynamics	146,590	0.01
49,146	Douglas Emmett REIT	610,341	0.04
31,870	Doximity	831,727	0.05
7,867	Dril-Quip	136,530	0.01
22,783	Driven Brands	270,611	0.02
76,748	Dropbox	1,609,076	0.09
11,843	Duckhorn Portfolio	78,456	–
83,500	Dun & Bradstreet	721,446	0.04
58,071	DXC Technology	1,034,360	0.06
4,995	DXP Enterprises	213,642	0.01
8,857	Dycom Industries	1,394,642	0.08
39,136	Dynavax Technologies	410,074	0.02
16,606	Dyne Therapeutics	546,793	0.03
22,451	Dynex Capital REIT	250,119	0.01
43,636	E2open	182,809	0.01
7,794	Eagle Bancorp	137,445	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>United States: 60.08% (31 Dec 2023: 59.87%) (continued)</b>			
41,791	East West Bancorp	2,855,475	0.17
33,283	Easterly Government Properties REIT	384,148	0.02
50,079	Eastern Bankshares	653,235	0.04
14,558	EastGroup Properties REIT	2,310,535	0.13
14,884	Edgewell Personal Care	558,141	0.03
8,506	Edgewise Therapeutics	142,937	0.01
23,867	Editas Medicine	103,997	0.01
148,619	Elanco Animal Health	2,001,000	0.12
25,521	Elastic	2,712,477	0.16
68,543	Element Solutions	1,734,440	0.10
16,765	elf Beauty	3,296,217	0.19
28,641	Ellington Financial	322,821	0.02
25,449	Elme Communities REIT	378,262	0.02
14,786	Embecta	172,452	0.01
42,143	Empire State Realty Trust REIT	368,837	0.02
8,123	Employers	323,101	0.02
29,921	Encompass Health	2,395,076	0.14
6,664	Encore Capital	259,472	0.02
4,714	Encore Wire	1,274,792	0.07
21,937	Energizer	604,636	0.04
16,416	Energy Recovery	203,563	0.01
16,316	Enerpac Tool	581,241	0.03
12,410	EnerSys	1,198,678	0.07
12,258	Enfusion	97,446	0.01
11,307	Enhabit	94,106	0.01
5,589	Enliven Therapeutics	121,871	0.01
6,816	Ennis	139,214	0.01
8,829	Enova International	512,811	0.03
15,459	Enovis	651,968	0.04
40,074	Enovix	578,068	0.03
5,854	EnPro Industries	795,117	0.05
17,088	Ensign	1,972,115	0.12
3,579	Enstar	1,020,854	0.06
10,505	Enterprise Financial Services	400,989	0.02
4,142	Entrada Therapeutics	55,072	–
12,905	Envestnet	753,650	0.04
23,362	Enviri	188,117	0.01
52,990	Envista	822,229	0.05
8,082	ePlus	555,616	0.03
22,205	EPR Properties REIT	869,761	0.05
5,761	Equity Bancshares	189,211	0.01
31,492	Equity Commonwealth REIT	570,044	0.03
17,134	Esab	1,509,646	0.09
8,039	ESCO Technologies	787,886	0.05
31,929	Essent	1,673,982	0.10
51,353	Essential Properties Realty Trust REIT	1,327,727	0.08
6,739	Ethan Allen Interiors	175,368	0.01
13,109	Euronet Worldwide	1,265,950	0.07
20,457	Eventbrite	92,383	0.01
12,434	Everbridge	405,940	0.02
10,924	Evercore	2,124,459	0.12
25,852	Everi	202,619	0.01
6,881	EverQuote	133,928	0.01
14,255	Evolus	144,312	0.01
23,354	Evolv Technologies	55,566	–
78,378	Exelixis	1,643,250	0.10

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>United States: 60.08% (31 Dec 2023: 59.87%) (continued)</b>			
49,887	ExlService	1,459,721	0.09
20,587	eXp World	216,771	0.01
15,533	Exponent	1,378,585	0.08
28,149	Expro	601,983	0.04
38,611	Extreme Networks	484,551	0.03
13,983	EyePoint Pharmaceuticals	113,508	0.01
15,621	Farmers National Banc	182,045	0.01
12,977	Farmland Partners REIT	139,608	0.01
37,816	Fastly	260,046	0.02
27,568	Fate Therapeutics	84,370	—
11,203	FB Financial	407,980	0.02
2,633	Federal Agricultural Mortgage	444,226	0.03
22,170	Federal Realty Investment Trust REIT	2,088,645	0.12
18,639	Federal Signal	1,455,120	0.08
15,518	First Advantage	232,680	0.01
30,828	First American Financial	1,551,827	0.09
12,327	First Bancorp	367,136	0.02
7,849	First Bancshares	190,265	0.01
15,378	First Busey	347,377	0.02
31,834	First Commonwealth Financial	410,196	0.02
5,757	First Community Bankshares	197,889	0.01
3,190	First Financial	109,771	0.01
29,070	First Financial Bancorp	602,692	0.04
37,690	First Financial Bankshares	1,038,475	0.06
38,996	First Hawaiian	755,360	0.04
167,887	First Horizon National	2,470,332	0.14
40,069	First Industrial Realty Trust REIT	1,776,233	0.10
26,326	First Interstate BancSystem	682,130	0.04
18,847	First Merchants	585,413	0.03
5,553	First Mid Bancshares	170,359	0.01
11,696	First Watch Restaurant	191,632	0.01
11,555	FirstCash	1,130,757	0.07
16,529	Five Below	1,680,583	0.10
3,037	Five Star Bancorp	67,017	—
22,845	Five9	940,018	0.05
12,983	Fiverr International	283,827	0.02
125,929	Flex	3,465,030	0.20
30,543	Floor & Decor	2,833,011	0.17
61,380	Flowers Foods	1,271,412	0.07
39,342	Flowserve	1,765,664	0.10
19,992	Fluence Energy	323,453	0.02
31,966	Flywire	488,848	0.03
36,568	FMC	1,963,600	0.11
108,415	FNB	1,383,828	0.08
23,860	Foot Locker	554,785	0.03
22,947	FormFactor	1,295,994	0.08
25,538	Fortrea	556,153	0.03
7,310	Forward Air	129,865	0.01
26,128	Four Corners Property Trust REIT	601,425	0.03
12,333	Fox Factory	554,539	0.03
28,874	Franklin BSP Realty Trust	339,456	0.02
4,157	Franklin Covey	147,391	0.01
11,683	Franklin Electric	1,049,971	0.06
11,234	Fresh Del Monte Produce	229,030	0.01
13,469	Freshpet	1,626,082	0.09
49,877	Freshworks	590,566	0.03

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>United States: 60.08% (31 Dec 2023: 59.87%) (continued)</b>			
25,047	Frontdoor	789,679	0.05
57,298	Frontier Communications Parent	1,399,638	0.08
4,736	FRP	126,028	0.01
30,056	FTAI Aviation	2,894,967	0.17
10,636	FTI Consulting	2,138,910	0.12
74,782	FuboTV	86,522	—
109,278	FuelCell Energy	65,133	—
4,944	Fulgent Genetics	90,507	0.01
50,794	Fulton Financial	804,742	0.05
82,078	GameStop	1,890,838	0.11
69,026	Gap	1,538,634	0.09
58,540	Gates Industrial	863,557	0.05
10,066	GATX	1,243,140	0.07
18,378	Generac	2,267,263	0.13
69,778	Gentex	2,194,744	0.13
10,557	Gentherm	485,814	0.03
132,482	Genworth Financial	746,621	0.04
9,001	German American Bancorp	296,884	0.02
127,927	Geron	506,098	0.03
13,668	Getty Realty REIT	339,994	0.02
9,718	Gibraltar Industries	621,571	0.04
11,260	G-III Apparel	284,402	0.02
33,099	Gitlab	1,535,509	0.09
32,681	Glacier Bancorp	1,138,003	0.07
13,697	Gladstone Commercial REIT	182,371	0.01
7,473	Gladstone Land REIT	95,456	0.01
14,963	Glaukos	1,652,317	0.10
15,804	Global Medical REIT	133,893	0.01
67,733	Global Net Lease REIT	464,509	0.03
28,627	Globe Life	2,197,742	0.13
11,633	GMS	874,958	0.05
20,045	Gogo	179,923	0.01
6,735	Golden Entertainment	195,499	0.01
88,477	Goodyear Tire & Rubber	936,985	0.05
6,646	Gorman-Rupp	227,641	0.01
49,634	GrafTech International	44,922	—
9,273	Grand Canyon Education	1,210,530	0.07
13,925	Granite Construction	805,162	0.05
91,813	Graphic Packaging	2,245,317	0.13
23,740	Gray Television	115,184	0.01
21,371	Great Lakes Dredge & Dock	175,076	0.01
2,442	Great Southern Bancorp	126,708	0.01
10,066	Green Brick Partners	537,605	0.03
11,679	Green Dot	102,978	0.01
18,466	Green Plains	273,264	0.02
10,403	Greenbrier Cos	480,960	0.03
2,609	Greene County Bancorp	82,061	—
14,982	Grid Dynamics	146,919	0.01
11,725	Griffon	698,632	0.04
31,752	Grocery Outlet	655,334	0.04
4,192	Group 1 Automotive	1,162,769	0.07
6,515	Groupon	93,006	0.01
37,428	Guardant Health	1,008,557	0.06
6,743	Guess?	128,348	0.01
23,870	Guidewire Software	3,071,084	0.18
233	GXO Logistics	10,955	—

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>United States: 60.08% (31 Dec 2023: 59.87%) (continued)</b>			
35,470	GXO Logistics - Multiple	1,671,318	0.10
10,033	H&E Equipment Services	413,490	0.02
42,152	H&R Block	2,132,870	0.12
8,552	Hackett	173,314	0.01
15,499	Haemonetics	1,196,391	0.07
23,886	Hain Celestial	154,003	0.01
37,299	Halozyme Therapeutics	1,822,231	0.11
26,635	Hancock Whitney	1,188,665	0.07
100,719	Hanesbrands	463,303	0.03
9,267	Hanmi Financial	144,571	0.01
35,102	Hannon Armstrong Sustainable Infrastructure Capital REIT	969,460	0.06
10,766	Hanover Insurance	1,260,077	0.07
11,958	HarborOne Bancorp	124,182	0.01
37,792	Harley-Davidson	1,182,686	0.07
33,133	Harmonic	363,868	0.02
10,017	Harmony Biosciences	281,981	0.02
40,187	Hasbro	2,193,552	0.13
35,425	HashiCorp	1,113,570	0.06
3,810	Haverty Furniture Cos	89,904	0.01
5,581	Hawkins	473,871	0.03
4,625	Haynes International	253,312	0.01
46,197	Hayward	530,183	0.03
16,246	HB Fuller	1,166,589	0.07
2,314	HCI	199,003	0.01
114,258	Healthcare Realty Trust REIT	1,756,913	0.10
22,977	Healthcare Services	226,822	0.01
25,969	HealthEquity	2,088,666	0.12
6,278	HealthStream	163,430	0.01
14,593	Heartland Express	167,886	0.01
13,419	Heartland Financial USA	556,543	0.03
179,599	Hecla Mining	812,741	0.05
6,115	Heidrick & Struggles International	180,184	0.01
7,604	Helen of Troy	657,985	0.04
10,344	Helios Technologies	460,859	0.03
40,951	Helix Energy Solutions	456,221	0.03
29,092	Helmerich & Payne	980,998	0.06
26,944	Herbalife Nutrition	261,207	0.02
8,145	Herc	1,012,967	0.06
16,443	Heritage Commerce	133,477	0.01
10,633	Heritage Financial	178,878	0.01
24,407	Hexcel	1,422,176	0.08
4,054	Hibbett	329,880	0.02
33,230	Highwoods Properties REIT	814,511	0.05
20,489	Hillenbrand	765,076	0.04
4,538	Hillevax	61,226	-
57,675	Hillman Solutions	476,253	0.03
13,781	Hilltop	402,211	0.02
22,380	Hilton Grand Vacations	844,249	0.05
13,489	HNI	566,620	0.03
58,425	Home BancShares	1,306,147	0.08
34,498	Hope Bancorp	345,704	0.02
12,418	Horace Mann Educators	377,957	0.02
15,905	Horizon Bancorp	183,573	0.01
1,428	Hovnanian Enterprises	189,094	0.01
9,740	Howard Hughes	589,080	0.03
34,659	Hudson Pacific Properties REIT	155,549	0.01



NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>United States: 60.08% (31 Dec 2023: 59.87%) (continued)</b>			
10,994	Hudson Technologies	90,168	0.01
49,191	Huntsman	1,045,094	0.06
5,475	Huron Consulting	503,184	0.03
6,425	I3 Verticals	132,367	0.01
5,601	ICF International	775,857	0.05
8,938	Ichor	321,493	0.02
6,458	ICU Medical	715,547	0.04
19,244	Ideaya Biosciences	630,424	0.04
2,497	IES	324,616	0.02
16,379	IMAX	256,287	0.01
11,649	Immunome	131,517	0.01
7,128	Impinj	1,042,647	0.06
16,247	Inari Medical	729,921	0.04
70,246	Independence Realty Trust REIT	1,228,281	0.07
11,110	Independent Bank	471,870	0.03
13,075	Independent Bank - Massachussetts	618,767	0.04
6,319	Independent Bank - Michigan	159,191	0.01
68,134	Infinera	387,158	0.02
19,044	Informatica	548,709	0.03
11,132	Ingevity	454,005	0.03
19,548	Ingredion	2,092,051	0.12
22,631	Inmode	385,155	0.02
7,616	Innospec	878,247	0.05
8,676	Innovative Industrial Properties REIT	884,155	0.05
17,499	Innoviva	267,771	0.02
8,427	Insight Enterprises	1,559,673	0.09
42,825	Insmed	2,677,187	0.16
10,858	Insperty	924,057	0.05
8,950	Inspire Medical Systems	1,117,591	0.07
7,408	Installed Building Products	1,421,672	0.08
5,224	Insteel Industries	150,907	0.01
13,533	Intapp	463,033	0.03
9,786	Integer	1,057,262	0.06
20,100	Integra LifeSciences	546,502	0.03
23,553	Integral Ad Science	213,609	0.01
28,593	Intellia Therapeutics	597,071	0.03
7,474	InterDigital	812,848	0.05
18,333	Interface	251,111	0.01
16,448	International Bancshares	877,994	0.05
8,395	International Money Express	163,239	0.01
26,540	Intra-Cellular Therapies	1,696,034	0.10
20,521	InvenTrust Properties REIT	474,084	0.03
101,148	Invesco	1,411,872	0.08
12,110	Invesco Mortgage Capital REIT	105,874	0.01
38,849	Ionis Pharmaceuticals	1,727,589	0.10
52,794	IonQ	346,295	0.02
55,013	Iovance Biotherapeutics	411,667	0.02
9,067	IPG Photonics	713,939	0.04
3,130	IRadimed	128,325	0.01
9,582	iRhythm Technologies	962,357	0.06
33,045	Iridium Communications	820,768	0.05
41,846	Ironwood Pharmaceuticals	254,570	0.01
5,690	iTeos Therapeutics	78,787	—
14,149	Itron	1,306,447	0.08
25,024	ITT	3,016,189	0.18
4,891	J&J Snack Foods	740,986	0.04

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>United States: 60.08% (31 Dec 2023: 59.87%) (continued)</b>			
5,319	Jack in the Box	252,811	0.01
22,630	Jackson Financial	1,568,000	0.09
39,318	Janus Henderson	1,236,678	0.07
42,444	Janus International	500,180	0.03
6,595	Janux Therapeutics	257,770	0.01
17,927	Jazz Pharmaceuticals	1,785,257	0.10
27,692	JBG SMITH Properties REIT	393,514	0.02
25,786	JELD-WEN	324,084	0.02
50,175	Joby Aviation	238,761	0.01
2,678	John B Sanfilippo & Son	242,800	0.01
9,475	John Bean Technologies	839,599	0.05
1,497	Johnson Outdoors	48,859	–
14,267	Jones Lang LaSalle	2,732,661	0.16
405,500	JS Global Lifestyle	74,630	–
3,665	Kadant	1,004,622	0.06
5,209	Kaiser Aluminum	427,218	0.02
22,813	KB Home	1,493,834	0.09
40,744	KBR	2,438,367	0.14
14,232	Kearny Financial	81,667	–
19,855	Kemper	1,099,134	0.06
23,645	Kennametal	519,341	0.03
32,102	Kennedy-Wilson	291,142	0.02
8,145	Keros Therapeutics	347,307	0.02
5,802	Kforce	336,345	0.02
34,566	Kilroy Realty REIT	1,005,292	0.06
7,651	Kimball Electronics	156,911	0.01
12,033	Kiniksa Pharmaceuticals	209,616	0.01
6,510	Kinsale Capital	2,340,259	0.14
4,186	Kirby	467,637	0.03
66,648	Kite Realty Trust REIT	1,391,726	0.08
18,816	KKR Real Estate Finance Trust REIT	158,885	0.01
15,975	Knife River	1,045,474	0.06
26,147	Knowles	421,084	0.02
34,445	Kohl's	738,876	0.04
14,303	Kontoor Brands	882,802	0.05
6,015	Koppers	207,600	0.01
15,820	Korn Ferry	991,047	0.06
5,349	Krystal Biotech	916,529	0.05
14,112	Kura Oncology	271,114	0.02
1,580	Kura Sushi USA	93,009	0.01
14,875	Kymera Therapeutics	414,293	0.02
70,730	Kyndryl	1,736,325	0.10
38,639	Ladder Capital REIT	407,030	0.02
7,558	Lakeland Financial	433,840	0.03
5,689	Lancaster Colony	1,003,079	0.06
10,751	Landstar System	1,850,566	0.11
20,065	Lantheus	1,503,167	0.09
38,487	Laureate Education	536,502	0.03
24,943	Lazard	888,569	0.05
12,477	La-Z-Boy	434,003	0.03
7,468	LCI Industries	720,356	0.04
17,206	Lear	1,833,541	0.11
40,477	LegalZoom	316,867	0.02
42,373	Leggett & Platt	453,086	0.03
5,646	LeMaitre Vascular	433,453	0.03
16,837	Lemonade	259,212	0.02

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>United States: 60.08% (31 Dec 2023: 59.87%) (continued)</b>			
33,667	LendingClub	265,755	0.02
52,178	Leslie's	203,990	0.01
28,310	Levi Strauss	509,276	0.03
6,342	LGI Homes	529,550	0.03
48,940	Liberty Energy	953,913	0.06
6,937	Liberty Media Corp-Liberty Live Class A	242,787	0.01
14,089	Liberty Media Corp-Liberty Live Class C	503,089	0.03
17,838	Liberty Media Corp-Liberty SiriusXM	368,660	0.02
37,702	Liberty Media-Liberty SiriusXM	779,544	0.05
20,533	Life Time	360,752	0.02
35,215	LifeStance Health	161,330	0.01
4,545	Ligand Pharmaceuticals	357,324	0.02
26,810	Light & Wonder	2,623,590	0.15
29,405	Lightwave Logic	82,035	–
16,942	Lincoln Electric	2,981,982	0.17
49,439	Lincoln National	1,434,619	0.08
3,125	Lindsay	358,293	0.02
16,764	Lions Gate Entertainment Class A	147,345	0.01
38,140	Lions Gate Entertainment Class B	304,978	0.02
14,409	Liquidia	161,332	0.01
6,127	Liquidity Services	114,222	0.01
8,284	Lithia Motors	1,951,291	0.11
7,429	Littelfuse	1,771,661	0.10
15,742	LivaNova	805,203	0.05
9,562	Live Oak Bancshares	312,800	0.02
20,599	LiveRamp	594,666	0.03
8,451	Longboard Pharmaceuticals	213,138	0.01
19,912	Louisiana-Pacific	1,529,606	0.09
5,870	LSI Industries	79,253	–
11,919	LTC Properties REIT	383,677	0.02
273,356	Lucid	665,695	0.04
291,996	Lumen Technologies	299,693	0.02
21,092	Lumentum	1,002,104	0.06
86,893	LXP Industrial Trust REIT	739,411	0.04
38,016	Lyell Immunopharma	51,433	–
8,568	M/I Homes	976,436	0.06
65,458	Macerich REIT	943,011	0.05
17,534	MACOM Technology Solutions	1,823,667	0.11
18,721	MacroGenics	74,238	–
83,989	Macy's	1,504,631	0.09
11,283	Madison Square Garden Entertainment	360,361	0.02
36,781	Magnite	456,095	0.03
6,075	Malibu Boats	198,617	0.01
9,169	Manitowoc	98,641	0.01
81,399	MannKind	396,457	0.02
14,819	ManpowerGroup	965,119	0.06
78,742	Marathon Digital	1,458,389	0.09
7,815	Marcus	82,908	–
7,042	Marcus & Millichap	207,104	0.01
5,374	MarineMax	162,311	0.01
10,409	Marriott Vacations Worldwide	848,065	0.05
17,885	Marten Transport	307,887	0.02
13,790	Masimo	1,620,446	0.09
18,989	MasTec	1,895,622	0.11
41,566	Masterbrand	569,339	0.03
6,383	Materion	643,988	0.04

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value €</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>United States: 60.08% (31 Dec 2023: 59.87%) (continued)</b>			
2,542	Matson	310,638	0.02
105,506	Mattel	1,600,679	0.09
82,012	Matterport	342,051	0.02
7,835	Matthews International	183,127	0.01
21,271	MaxCyte	77,800	–
18,590	Maximus	1,486,506	0.09
24,638	MaxLinear	462,990	0.03
7,244	McGrath RentCorp	720,176	0.04
32,251	MDA Space	300,402	0.02
11,867	MediaAlpha	145,825	0.01
180,520	Medical Properties Trust REIT	725,954	0.04
7,852	Medpace	3,017,351	0.18
4,878	Mercantile Bank	184,652	0.01
17,594	Merit Medical Systems	1,410,967	0.08
10,982	Meritage Homes	1,658,443	0.10
1,998	Mesa Laboratories	161,760	0.01
14,096	Metallus	266,598	0.02
9,392	Methode Electronics	90,700	0.01
4,634	Metrocity Bankshares	114,148	0.01
3,447	Metropolitan Bank	135,371	0.01
29,010	MFA Financial REIT	288,002	0.02
80,403	MGIC Investment	1,616,687	0.09
4,132	MGP Ingredients	286,840	0.02
16,061	Middleby	1,837,405	0.11
4,602	Middlesex Water	224,400	0.01
6,449	Midland States Bancorp	136,291	0.01
23,644	MillerKnoll	584,399	0.03
32,384	MiMedx	209,397	0.01
9,033	Minerals Technologies	700,895	0.04
12,326	Mirati Therapeutics	–	–
49,053	Mirion Technologies	491,560	0.03
8,542	Mirum Pharmaceuticals	272,499	0.02
9,794	Mission Produce	90,287	0.01
27,521	Mister Car Wash	182,831	0.01
11,321	Mitek Systems	118,095	0.01
19,822	MKS Instruments	2,415,075	0.14
15,364	Modine Manufacturing	1,436,267	0.08
19,376	Moelis	1,027,963	0.06
16,180	Mohawk Industries	1,714,846	0.10
16,105	Montauk Renewables	85,653	–
8,985	Montrose Environmental	373,568	0.02
4,582	MoonLake Immunotherapeutics	187,983	0.01
8,975	Morphic	285,307	0.02
3,830	Movado	88,840	0.01
44,779	MP Materials	531,875	0.03
19,436	Mr. Cooper	1,473,092	0.09
24,731	MRC Global	297,903	0.02
11,346	MSA Safety	1,986,966	0.12
13,661	MSC Industrial Direct	1,010,920	0.06
32,750	Mueller Industries	1,739,944	0.10
49,119	Mueller Water Products	821,285	0.05
9,189	Myers Industries	114,718	0.01
5,167	MYR	654,270	0.04
29,215	Myriad Genetics	666,759	0.04
18,448	N-able	262,154	0.02
2,562	Nabors Industries	170,107	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>United States: 60.08% (31 Dec 2023: 59.87%) (continued)</b>			
11,662	Napco Security Technologies	565,282	0.03
34,673	Natera	3,503,372	0.20
12,315	National Bank	448,706	0.03
6,611	National Beverage	316,070	0.02
12,859	National Health Investors REIT	812,634	0.05
4,141	National HealthCare	418,833	0.02
4,637	National Research	99,295	0.01
20,982	National Storage Affiliates Trust REIT	806,977	0.05
21,542	National Vision	263,107	0.02
572	National Western Life	265,220	0.02
25,468	Navient	345,989	0.02
34,377	Navitas Semiconductor	126,057	0.01
13,874	NBT Bancorp	499,684	0.03
18,154	nCino	532,721	0.03
19,932	NCR Atleos	502,508	0.03
42,948	NCR Voyix	494,899	0.03
59,311	Neogen	864,969	0.05
38,203	NeoGenomics	494,402	0.03
5,778	NETGEAR	82,485	–
19,629	NetScout Systems	334,980	0.02
18,776	NETSTREIT	282,056	0.02
11,237	Nevro	88,281	0.01
29,809	New Jersey Resources	1,188,744	0.07
229,659	New York Community Bancorp	689,995	0.04
27,363	New York Mortgage Trust REIT	149,102	0.01
46,369	New York Times	2,215,588	0.13
126,711	Newell Brands	757,842	0.04
2,184	NewMarket	1,050,623	0.06
24,574	Newpark Resources	190,539	0.01
7,034	NexPoint Residential Trust REIT	259,308	0.02
9,966	Nexstar Media	1,543,695	0.09
73,346	Nextdoor	190,251	0.01
29,241	NextEra Energy Partners	754,114	0.04
18,279	NextNav	138,318	0.01
37,090	Nextracker	1,622,374	0.09
3,961	Nicolet Bankshares	306,901	0.02
9,682	Nikola	73,989	–
14,452	nLight	147,385	0.01
23,932	NMI	760,108	0.04
54,817	NNN REIT	2,178,870	0.13
34,083	Noble	1,419,926	0.08
27,527	Nordstrom	545,018	0.03
11,735	Northfield Bancorp	103,800	0.01
40,088	Northwest Bancshares	432,019	0.03
127,857	Norwegian Cruise Line	2,241,598	0.13
119,055	NOV	2,111,720	0.12
10,867	Novanta	1,653,852	0.10
31,362	Novocure	501,265	0.03
12,761	Nu Skin Enterprises	125,497	0.01
14,945	Nurix Therapeutics	291,021	0.02
73,541	Nutanix	3,900,915	0.23
39,758	Nuvation Bio	108,321	0.01
3,994	NV5 Global	346,463	0.02
49,216	nVent Electric	3,518,020	0.21
17,692	OceanFirst Financial	262,305	0.02
10,837	ODP	397,079	0.02

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>United States: 60.08% (31 Dec 2023: 59.87%) (continued)</b>			
95,179	Old National Bancorp	1,526,594	0.09
78,428	Old Republic International	2,261,185	0.13
12,727	Old Second Bancorp	175,868	0.01
7,710	Olema Pharmaceuticals	77,837	–
18,615	Ollie's Bargain Outlet	1,705,094	0.10
24,151	Olo	99,601	0.01
3,156	Olympic Steel	132,012	0.01
73,444	Omega Healthcare Investors REIT	2,347,056	0.14
982	OmniAb	–	–
21,918	OmniAb Class A	76,690	–
982	OmniAb Inc	–	–
13,321	Omicell	336,459	0.02
16,135	ONE Gas	961,250	0.06
4,904	One Liberty Properties REIT	107,437	0.01
34,291	OneMain	1,551,454	0.09
9,250	OneSpan	110,646	0.01
14,789	Onto Innovation	3,029,692	0.18
26,549	Open Lending	138,226	0.01
147,093	Opendoor Technologies	252,532	0.01
31,899	OPENLANE	493,776	0.03
53,080	Option Care Health	1,371,883	0.08
21,194	OraSure Technologies	84,242	–
77,823	Organon	1,503,089	0.09
10,044	ORIC Pharmaceuticals	66,257	–
7,992	Origin Bancorp	236,535	0.01
16,576	Ormat Technologies	1,108,933	0.06
8,557	Orthofix Medical	105,870	0.01
5,105	OSI Systems	655,040	0.04
40,641	Outfront Media REIT	542,259	0.03
22,861	Owens & Minor	287,962	0.02
4,506	Oxford Industries	421,065	0.02
66,359	Pacific Biosciences of California	84,826	–
30,688	Pacific Premier Bancorp	657,712	0.04
14,315	Pacira BioSciences	382,134	0.02
25,425	PagerDuty	543,966	0.03
7,604	Palomar	575,754	0.03
9,715	Papa John's International	425,856	0.02
9,813	PAR Technology	431,159	0.03
8,294	Paragon 28	52,933	–
42,538	Paramount REIT	183,766	0.01
64,208	Park Hotels & Resorts REIT	897,444	0.05
4,863	Park National	645,859	0.04
7,966	Pathward Financial	420,468	0.02
6,579	Patrick Industries	666,341	0.04
23,760	Patterson	534,725	0.03
19,692	Paycor HCM	233,346	0.01
90,206	Payoneer Global	466,285	0.03
8,917	PDF Solutions	302,683	0.02
9,050	Peakstone Realty Trust REIT	89,508	0.01
5,018	Peapack Gladstone Financial	106,049	0.01
38,654	Pebblebrook Hotel Trust REIT	495,911	0.03
23,781	Pediatrics Medical	167,527	0.01
12,430	Pegasystems	702,018	0.04
92,979	Peloton Interactive	293,230	0.02
41,202	Penn Entertainment	744,077	0.04
8,354	Pennant	180,760	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>United States: 60.08% (31 Dec 2023: 59.87%) (continued)</b>			
12,984	PennyMac Financial Services	1,146,057	0.07
25,039	PennyMac Mortgage Investment Trust REIT	321,237	0.02
10,751	Penumbra	1,805,325	0.11
9,701	Peoples Bancorp	271,547	0.02
19,375	Perdoceo Education	387,229	0.02
10,894	Perficient	760,217	0.04
44,108	Perimeter Solutions	322,245	0.02
39,785	Perrigo	953,281	0.06
21,911	Petco Health & Wellness	77,279	–
6,769	PetIQ	139,327	0.01
7,051	Phathom Pharmaceuticals	67,763	–
37,266	Phillips Edison REIT	1,137,365	0.07
13,528	Phinia	496,816	0.03
20,291	Photronics	467,067	0.03
14,482	Phreesia	286,465	0.02
34,773	Piedmont Office Realty Trust REIT	235,227	0.01
22,888	Pinnacle Financial Partners	1,709,312	0.10
5,346	Piper Sandler	1,148,112	0.07
47,408	Pitney Bowes	224,710	0.01
6,619	PJT Partners	666,439	0.04
26,216	Planet Fitness	1,800,080	0.10
25,425	Playa Hotels & Resorts	199,035	0.01
8,146	Plexus	784,235	0.05
13,842	Pliant Therapeutics	138,840	0.01
176,733	Plug Power	384,220	0.02
14,433	Plymouth Industrial REIT	287,919	0.02
16,172	Polaris	1,181,646	0.07
14,746	Portillo's	133,736	0.01
15,563	Post	1,512,519	0.09
23,386	PotlatchDeltic REIT	859,505	0.05
2,954	Powell Industries	395,245	0.02
17,484	Power Integrations	1,145,045	0.07
20,093	PowerSchool	419,764	0.02
11,685	PRA	214,348	0.01
4,211	Preferred Bank	296,607	0.02
36,072	Premier	628,378	0.04
12,909	Premier Financial	246,436	0.01
15,218	Prestige Consumer Healthcare	977,615	0.06
8,273	PriceSmart	626,795	0.04
10,504	Primerica	2,318,672	0.14
48,326	Primo Water CAD	985,284	0.06
980	Primo Water USD	19,989	–
15,515	Primoris Services	722,224	0.04
30,596	Privia Health	496,159	0.03
13,359	ProAssurance	152,318	0.01
14,556	PROCEPT BioRobotics	829,695	0.05
27,604	Procore Technologies	1,707,881	0.10
13,575	PROG	439,264	0.03
13,861	Progress Software	701,747	0.04
27,255	Progyny	727,563	0.04
24,121	ProPetro	195,129	0.01
11,496	PROS	307,311	0.02
27,886	Prosperity Bancshares	1,590,809	0.09
13,675	Protagonist Therapeutics	442,117	0.03
6,698	Proto Labs	193,050	0.01
36,860	Provident Financial Services	493,530	0.03

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>United States: 60.08% (31 Dec 2023: 59.87%) (continued)</b>			
21,735	PTC Therapeutics	620,160	0.04
32,258	PureCycle Technologies	178,183	0.01
17,552	PVH	1,733,828	0.10
17,980	Q2	1,012,114	0.06
5,236	QCR	293,128	0.02
4,469	Quaker Chemical	707,618	0.04
11,205	Qualys	1,490,864	0.09
9,380	Quanex Building Products	241,994	0.01
11,027	Quanterix	135,915	0.01
108,302	QuantumScape	497,174	0.03
16,584	QuidelOrtho	514,038	0.03
16,683	QuinStreet	258,242	0.01
46,198	Radian	1,340,572	0.08
6,272	Radius Health RTS	–	–
18,196	RadNet	1,000,334	0.06
32,131	Rambus	1,761,621	0.10
13,464	Ranpak	80,778	–
19,131	Rapid7	771,666	0.04
43,343	Rayonier REIT	1,176,438	0.07
8,409	RBC Bearings	2,116,706	0.12
2,674	RCI Hospitality	108,682	0.01
46,598	Ready Capital REIT	355,653	0.02
34,401	Redfin	192,909	0.01
33,005	Redwood Trust REIT	199,862	0.01
20,186	Regal Rexnord	2,546,817	0.15
12,123	REGENXBIO	132,343	0.01
19,605	Reinsurance Group of America	3,754,904	0.22
24,444	Relay Therapeutics	148,705	0.01
228,616	Reliance Worldwide	643,918	0.04
40,227	Remitly Global	454,911	0.03
16,260	Renasant	463,336	0.03
21,278	Repay	209,653	0.01
8,829	Replimune	74,141	–
2,085	Republic Bancorp	104,294	0.01
44,749	Resideo Technologies	816,693	0.05
7,955	Resources Connection	81,944	–
38,820	Retail Opportunity Investments REIT	450,229	0.03
17,435	REV	404,905	0.02
30,889	Revance Therapeutics	74,070	–
34,415	REVOLUTION Medicines	1,246,229	0.07
5,605	REX American Resources	238,425	0.01
66,235	Rexford Industrial Realty REIT	2,755,697	0.16
19,005	Reynolds Consumer Products	496,160	0.03
4,295	RH	979,585	0.06
14,884	Rhythm Pharmaceuticals	570,223	0.03
40,028	Ribbon Communications	122,876	0.01
22,343	RingCentral	587,891	0.03
75,440	Riot Platforms	643,360	0.04
144,533	Rithm Capital REIT	1,471,290	0.09
12,338	RLI	1,619,625	0.09
45,527	RLJ Lodging Trust REIT	409,074	0.02
31,801	Robert Half	1,898,417	0.11
96,175	Rocket Lab USA	430,735	0.03
18,261	Rocket Pharmaceuticals	366,839	0.02
4,927	Rogers	554,463	0.03
106,817	Roivant Sciences	1,053,469	0.06



NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>United States: 60.08% (31 Dec 2023: 59.87%) (continued)</b>			
1,883	Root	90,676	0.01
19,891	Royal Gold	2,322,890	0.14
18,654	Rush Enterprises Class A	728,755	0.04
2,808	Rush Enterprises Class B	102,809	0.01
34,873	RXO	850,878	0.05
8,791	RxSight	493,543	0.03
30,840	Ryan Specialty	1,666,381	0.10
13,312	Ryder System	1,538,690	0.09
7,987	Ryerson	145,320	0.01
17,319	Ryman Hospitality Properties REIT	1,613,693	0.09
11,271	S&T Bancorp	351,144	0.02
72,208	Sabra Health Care REIT	1,037,558	0.06
115,277	Sabre	287,184	0.02
13,709	Safehold REIT	246,743	0.01
4,034	Safety Insurance	282,408	0.02
16,240	Sage Therapeutics	164,559	0.01
8,003	Saia	3,541,631	0.21
32,428	Sally Beauty	324,658	0.02
34,033	Sana Biotechnology	173,380	0.01
13,715	Sandy Spring Bancorp	311,731	0.02
16,659	Sanmina	1,029,773	0.06
25,688	Sarepta Therapeutics	3,786,988	0.22
3,843	Saul Centers REIT	131,847	0.01
22,658	Savara	85,199	–
8,153	ScanSource	337,074	0.02
10,830	Schmitzer Steel Industries	154,303	0.01
13,238	Scholar Rock	102,890	0.01
18,041	Schrodinger	325,554	0.02
13,099	Scotts Miracle-Gro	795,168	0.05
72	Seaboard	212,338	0.01
27,242	Seacoast Banking of Florida	600,887	0.03
43,300	Sealed Air	1,405,558	0.08
12,142	SeaWorld Entertainment	615,285	0.04
31,947	Select Medical	1,045,078	0.06
33,125	Select Water Solutions	330,709	0.02
18,578	Selective Insurance	1,626,474	0.09
19,447	Semtech	542,175	0.03
1,488	Seneca Foods	79,693	–
45,733	Sensata Technologies	1,595,481	0.09
10,098	Sensient Technologies	699,016	0.04
79,352	SentinelOne	1,558,535	0.09
10,153	Seritage Growth Properties	44,240	–
43,541	Service International	2,889,733	0.17
47,012	Service Properties Trust REIT	225,465	0.01
16,129	ServisFirst Bancshares	950,960	0.06
11,419	Shake Shack	958,908	0.06
11,857	Shenandoah Telecommunications	180,662	0.01
47,705	Shoals Technologies	277,751	0.02
11,876	SI-BONE	143,277	0.01
19,416	SIGA Technologies	137,502	0.01
12,804	Signet Jewelers	1,070,196	0.06
38,984	Signify	908,327	0.05
25,586	Silgan	1,010,549	0.06
9,707	Silicon Laboratories	1,001,992	0.06
10,727	Silk Road Medical	270,640	0.02
35,947	Simmons First National	589,641	0.03

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>United States: 60.08% (31 Dec 2023: 59.87%) (continued)</b>			
29,545	Simply Good Foods	995,998	0.06
12,814	Simpson Manufacturing	2,014,969	0.12
44,787	Sims	287,458	0.02
4,284	Simulations Plus	194,344	0.01
193,771	Sinch	438,757	0.03
56,178	SITE Centers REIT	760,048	0.04
13,571	SiteOne Landscape Supply	1,537,350	0.09
5,506	SiTime	638,989	0.04
23,359	Six Flags Entertainment	722,293	0.04
9,830	SJW	497,301	0.03
40,493	Skechers U.S.A.	2,611,501	0.15
16,633	Skyline Champion	1,051,445	0.06
11,160	Skyward Specialty Insurance	376,738	0.02
19,025	SL Green Realty REIT	1,005,436	0.06
57,183	SLM	1,109,246	0.06
15,617	SMART Global	333,250	0.02
42,054	SmartRent	93,780	0.01
40,124	Smartsheet	1,650,260	0.10
295,212	SoFi Technologies	1,820,715	0.11
16,643	SolarEdge Technologies	392,258	0.02
14,817	SolarWinds	166,592	0.01
29,267	Sonoco Products	1,385,045	0.08
33,901	Sonos	466,880	0.03
40,988	Sotera Health	453,956	0.03
3,150	South Plains Financial	79,356	–
22,735	South State	1,621,095	0.09
2,261	Southern Missouri Bancorp	94,955	0.01
8,673	Southside Bancshares	223,430	0.01
16,639	Southwest Gas	1,092,655	0.06
10,743	SpartanNash	188,046	0.01
8,670	Spectrum Brands	695,137	0.04
7,212	Sphere Entertainment	235,925	0.01
15,810	Spire	895,863	0.05
16,446	SpringWorks Therapeutics	578,046	0.03
34,138	Sprinklr	306,422	0.02
30,366	Sprouts Farmers Market	2,370,347	0.14
11,227	SPS Commerce	1,971,049	0.11
13,835	SPX Technologies	1,834,856	0.11
5,462	Spyre Therapeutics	119,815	0.01
10,160	St Joe	518,546	0.03
11,456	STAAR Surgical	508,906	0.03
54,384	STAG Industrial REIT	1,829,799	0.11
23,356	Stagwell	148,624	0.01
72,322	Standard BioTools	119,440	0.01
5,681	Standard Motor Products	146,988	0.01
3,442	Standex International	517,544	0.03
90,860	Starwood Property Trust REIT	1,605,681	0.09
23,270	Steelcase	281,390	0.02
13,201	Stellar Bancorp	282,804	0.02
7,201	Stepan	564,120	0.03
28,269	Stericycle	1,533,265	0.09
8,500	Sterling Check	117,378	0.01
9,127	Sterling Infrastructure	1,007,781	0.06
21,946	Steven Madden	866,168	0.05
7,765	Stewart Information Services	449,780	0.03
30,649	Stifel Financial	2,406,450	0.14

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>United States: 60.08% (31 Dec 2023: 59.87%) (continued)</b>			
9,216	Stock Yards Bancorp	427,113	0.02
6,073	Stoneridge	90,436	0.01
8,064	StoneX	566,643	0.03
6,566	Strategic Education	677,951	0.04
13,058	Stride	858,959	0.05
27,247	Summit Hotel Properties REIT	152,283	0.01
30,428	Sunnova Energy International	158,421	0.01
23,199	SunPower	64,072	–
69,839	Sunrun	772,839	0.04
54,907	Sunstone Hotel Investors REIT	535,878	0.03
16,105	Supernus Pharmaceuticals	401,968	0.02
11,026	Sylvamo	705,746	0.04
10,378	Symbotic	340,462	0.02
11,990	Synaptics	986,721	0.06
21,854	Syndax Pharmaceuticals	418,626	0.02
43,820	Synovus Financial	1,643,224	0.10
18,914	Tandem Diabetes Care	711,029	0.04
33,014	Tanger REIT	835,092	0.05
13,352	Tango Therapeutics	106,891	0.01
69,314	Tapestry	2,767,386	0.16
6,203	Tarsus Pharmaceuticals	157,311	0.01
32,303	Taylor Morrison Home	1,670,985	0.10
22,640	TD SYNnex	2,437,748	0.14
6,397	TechTarget	186,046	0.01
54,532	TEGNA	709,285	0.04
8,705	Tejon Ranch	138,565	0.01
53,658	Teladoc Health	489,643	0.03
30,810	Telephone & Data Systems	595,933	0.03
51,760	Tempur Sealy International	2,286,278	0.13
34,958	Tenable	1,421,479	0.08
26,881	Tenet Healthcare	3,336,580	0.19
5,048	Tennant	463,658	0.03
30,224	Teradata	974,613	0.06
64,485	Terawulf	267,747	0.02
19,902	Terex	1,018,358	0.06
28,375	Terreno Realty REIT	1,566,814	0.09
16,061	Tetra Tech	3,064,290	0.18
33,526	TETRA Technologies	108,234	0.01
14,272	Texas Capital Bancshares	814,173	0.05
19,936	Texas Roadhouse	3,194,038	0.19
42,730	TG Therapeutics	709,276	0.04
39,837	The Azek Company	1,565,974	0.09
11,455	Theravance Biopharma	90,635	0.01
11,264	Thermon	323,285	0.02
15,206	Thor Industries	1,325,870	0.08
22,298	Thoughtworks	59,087	–
9,731	Thryv	161,797	0.01
20,543	Timken	1,535,909	0.09
5,631	Tiptree	86,639	–
15,617	Titan International	107,975	0.01
6,112	Titan Machinery	90,675	0.01
31,058	Toll Brothers	3,337,775	0.19
3,202	Tompkins Financial	146,095	0.01
9,547	TopBuild	3,431,932	0.20
47,414	Topgolf Callaway Brands	676,869	0.04
6,374	Tourmaline Bio	76,482	–

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>United States: 60.08% (31 Dec 2023: 59.87%) (continued)</b>			
20,481	Towne Bank	521,126	0.03
14,705	TPG RE Finance Trust REIT	118,546	0.01
2,524	Transcat	281,850	0.02
9,602	TransMedics	1,349,432	0.08
228,818	Transocean	1,142,222	0.07
21,178	Travel + Leisure	888,814	0.05
24,091	Travere Therapeutics	184,771	0.01
13,960	Treace Medical Concepts	86,619	–
14,093	TreeHouse Foods	481,798	0.03
32,526	Trex	2,249,430	0.13
28,614	Tri Pointe Homes	994,515	0.06
9,772	TriCo Bancshares	360,791	0.02
13,730	TriMas	327,445	0.02
9,625	TriNet	898,064	0.05
24,596	Trinity Industries	686,646	0.04
6,373	Triumph Financial	486,114	0.03
9,253	Trupanion	253,826	0.01
5,600	TrustCo Bank NY	150,326	0.01
19,320	Trustmark	541,519	0.03
4,293	TTEC	23,553	–
12,519	Tutor Perini	254,410	0.01
18,592	Twist Bioscience	854,876	0.05
33,862	Two Harbors Investment REIT	417,371	0.02
28,640	Udemy	230,616	0.01
18,345	UFP Industries	1,917,089	0.11
2,285	UFP Technologies	562,578	0.03
63,542	UGI	1,357,697	0.08
13,135	Ultra Clean	600,527	0.03
22,827	Ultragenyx Pharmaceutical	875,381	0.05
14,121	UMB Financial	1,099,112	0.06
18,770	UMH Properties REIT	280,039	0.02
61,488	Under Armour Class A	382,669	0.02
45,125	Under Armour Class C	274,939	0.02
4,689	UniFirst	750,459	0.04
41,167	United Bankshares	1,246,053	0.07
37,266	United Community Banks	885,274	0.05
5,726	United Fire	114,814	0.01
17,115	United Natural Foods	209,197	0.01
79,208	Uniti REIT	215,803	0.01
4,762	Unitil	230,113	0.01
13,544	Universal Display	2,656,987	0.15
3,848	Universal Health Realty Income Trust REIT	140,528	0.01
7,435	Universal Insurance	130,143	0.01
11,416	Universal Technical Institute	167,552	0.01
8,623	Univest Financial	183,684	0.01
57,362	Unum	2,735,500	0.16
13,819	Upbound	395,842	0.02
21,306	Upstart	468,961	0.03
37,080	Upwork	371,924	0.02
35,109	Urban Edge Properties REIT	605,051	0.04
18,003	Urban Outfitters	689,548	0.04
69,367	US Foods	3,429,031	0.20
4,192	US Physical Therapy	361,488	0.02
25,877	US Silica	373,034	0.02
3,821	V2X	170,987	0.01
11,545	Vail Resorts	1,940,379	0.11

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>United States: 60.08% (31 Dec 2023: 59.87%) (continued)</b>			
19,504	Valaris	1,355,771	0.08
133,822	Valley National Bancorp	871,544	0.05
5,906	Valmont Industries	1,512,388	0.09
37,162	Valvoline	1,497,922	0.09
12,113	Varex Imaging	166,480	0.01
33,732	Varonis Systems	1,509,796	0.09
28,189	Vaxcyte	1,986,052	0.12
16,289	Veeco Instruments	709,922	0.04
11,083	Vera Therapeutics	374,139	0.02
20,464	Veracyte	413,767	0.02
14,705	Vericel	629,499	0.04
18,546	Verint Systems	557,202	0.03
19,783	Veris Residential REIT	276,879	0.02
15,598	Veritex	306,939	0.02
49,084	Verra Mobility	1,245,705	0.07
13,522	Verve Therapeutics	61,570	–
36,740	Vestis	419,249	0.02
100,208	VF	1,262,242	0.07
6,206	Viad	196,878	0.01
17,874	Viasat	211,803	0.01
63,397	Viavi Solutions	406,380	0.02
19,610	Victoria's Secret	323,311	0.02
10,976	Victory Capital	488,812	0.03
29,038	Viking Therapeutics	1,436,253	0.08
41,645	Vimeo.com	144,937	0.01
29,999	Vir Biotechnology	249,117	0.01
12,122	Viridian Therapeutics	147,149	0.01
2,040	Virtus Investment Partners	429,889	0.02
8,256	Visteon	821,941	0.05
9,029	Vital Farms	394,016	0.02
14,641	Vivid Seats	78,550	–
47,259	Vontier	1,684,436	0.10
48,598	Vornado Realty Trust REIT	1,192,108	0.07
30,523	Voya Financial	2,026,323	0.12
13,099	Wabash National	266,930	0.02
19,567	WaFd	521,787	0.03
9,861	Walker & Dunlop	903,522	0.05
5,397	Washington Trust Bancorp	138,028	0.01
8,215	Watts Water Technologies	1,405,537	0.08
25,381	Wave Life Sciences	118,172	0.01
4,284	WD-40	877,945	0.05
21,562	Weatherford International	2,463,510	0.14
7,323	Weave Communications	61,631	–
51,516	Webster Financial	2,095,248	0.12
5,392	Weis Markets	315,797	0.02
51,583	Wendy's	816,280	0.05
19,283	Werner Enterprises	644,656	0.04
16,672	WesBanco	434,164	0.03
13,866	WESCO International	2,050,887	0.12
8,985	Westamerica Bancorporation	406,851	0.02
31,766	Western Alliance Bancorp	1,861,946	0.11
100,505	Western Union	1,145,949	0.07
6,105	Westrock Coffee	58,273	–
12,261	WEX	2,026,511	0.12
15,823	Whirlpool	1,508,851	0.09
744	White Mountains Insurance	1,261,659	0.07

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing:</b>			
<b>99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>Equities: 99.14% (31 Dec 2023: 99.25%) (continued)</b>			
<b>United States: 60.08% (31 Dec 2023: 59.87%) (continued)</b>			
14,446	Whitestone REIT	179,404	0.01
57,735	WillScot Mobile Mini	2,027,661	0.12
8,816	Wingstop	3,476,716	0.20
819	Winmark	269,470	0.02
8,498	Winnebago Industries	429,757	0.02
18,410	Wintrust Financial	1,693,016	0.10
36,853	WisdomTree Investments	340,763	0.02
23,028	WK Kellogg	353,665	0.02
36,685	Wolfspeed	779,054	0.05
23,340	Wolverine World Wide	294,431	0.02
14,623	Workiva	995,878	0.06
1,098	World Acceptance	126,607	0.01
17,840	World Kinect	429,458	0.02
18,855	WSFS Financial	826,858	0.05
24,153	Wyndham Hotels & Resorts	1,667,667	0.10
16,107	Xencor	284,493	0.02
29,745	Xenia Hotels & Resorts REIT	397,710	0.02
32,924	Xerox	356,965	0.02
6,138	XPEL	203,655	0.01
13,300	Xperi	101,883	0.01
35,047	XPO	3,471,182	0.20
6,013	Xponential Fitness	87,523	–
20,205	Yelp	696,594	0.04
25,374	YETI	903,213	0.05
29,668	Yext	148,098	0.01
9,081	Y-mAbs Therapeutics	102,355	0.01
3,733	York Water	129,188	0.01
14,501	Zentalis Pharmaceuticals	55,339	–
14,338	Ziff Davis	736,466	0.04
44,628	Zions Bancorporation	1,805,940	0.11
20,872	ZipRecruiter	177,025	0.01
84,206	ZoomInfo Technologies	1,003,322	0.06
36,252	Zuora	335,883	0.02
44,828	Zurn Elkay Water Solutions	1,229,711	0.07
13,370	Zymeworks	106,162	0.01
	<b>Total United States</b>	<b>1,029,275,847</b>	<b>60.08</b>
	<b>Total Equities</b>	<b>1,698,375,944</b>	<b>99.14</b>
	<b>Total Transferable Securities Admitted to an Official Stock Exchange Listing</b>	<b>1,698,375,944</b>	<b>99.14</b>

**Unrealised Gains on Futures Contracts: 0.01% (31 Dec 2023: 0.01%)**

Counterparty	Description	Currency	No. of Contracts	Notional Value €	Unrealised Gains €	% of Net Assets
<b>Australia: 0.00% (31 Dec 2023: 0.00%)</b>						
Bank of America	SFE S&P ASX Share Price Index 200 Futures September 2024	AUD	6	726,456	1,230	–
	<b>Total Australia</b>				<b>1,230</b>	<b>–</b>

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Financial Assets at Fair Value through Profit or Loss

Unrealised Gains on Futures Contracts: 0.01% (31 Dec 2023: 0.01%) (continued)

Counterparty	Description	Currency	No. of Contracts	Notional Value €	Unrealised Gains €	% of Net Assets
<b>Japan: 0.00% (31 Dec 2023: 0.00%)</b>						
Bank of America	OSE TOPIX Index Futures September 2024	JPY	9	1,467,184	22,802	—
	<b>Total Japan</b>				<u>22,802</u>	<u>—</u>
<b>Singapore: 0.00% (31 Dec 2023: 0.00%)</b>						
Bank of America	SGX MSCI Singapore Index Futures July 2024	SGD	7	152,459	2,193	—
	<b>Total Singapore</b>				<u>2,193</u>	<u>—</u>
<b>Sweden: 0.00% (31 Dec 2023: 0.00%)</b>						
Bank of America	OML Stockholm Index Futures July 2024	SEK	35	794,975	676	—
	<b>Total Sweden</b>				<u>676</u>	<u>—</u>
<b>United States: 0.01% (31 Dec 2023: 0.01%)</b>						
Bank of America	Eurex Euro Stoxx Index 50 Futures September 2024	EUR	9	443,340	15	—
Bank of America	CME E-Mini Russell 2000 Index Futures September 2024	USD	98	9,441,101	130,931	0.01
	<b>Total United States</b>				<u>130,946</u>	<u>0.01</u>
	<b>Total Unrealised Gains on Futures Contracts</b>				<u>157,847</u>	<u>0.01</u>

Financial Liabilities at Fair Value through Profit or Loss

Unrealised Losses on Futures Contracts: 0.00% (31 Dec 2023: 0.00%)

Counterparty	Description	Currency	No. of Contracts	Notional Value €	Unrealised Losses €	% of Net Assets
<b>Switzerland: 0.00% (31 Dec 2023: 0.00%)</b>						
Bank of America	SOF Index Futures September 2024	CHF	3	374,519	(1,577)	—
	<b>Total Switzerland</b>				<u>(1,577)</u>	<u>—</u>
<b>United Kingdom: 0.00% (31 Dec 2023: 0.00%)</b>						
Bank of America	FTSE 100 Index Futures September 2024	GBP	10	968,583	(6,315)	—
	<b>Total United Kingdom</b>				<u>(6,315)</u>	<u>—</u>
	<b>Total Unrealised Losses on Futures Contracts</b>				<u>(7,892)</u>	<u>—</u>
					<b>Fair Value €</b>	<b>% of Net Assets</b>
	<b>Total Investments (31 Dec 2023: 99.26%)</b>				1,698,525,899	99.15
	<b>Cash and Cash Equivalents (31 Dec 2023: 1.17%)*</b>				10,868,105	0.63
	<b>Margin Cash (31 Dec 2023: 0.10%)</b>				1,775,423	0.10
	<b>Other Net Assets (31 Dec 2023: (0.53%))</b>				1,984,981	0.12
	<b>Net Assets Attributable to Holders of Redeemable Participating Units</b>				<u>1,713,154,408</u>	<u>100.00</u>

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

*As at 30 June 2024*

<b>Analysis of Total Assets</b>	<b>% of Total Assets</b>
Transferable securities admitted to an official stock exchange listing (31 Dec 2023: 98.25%)	98.86
Financial derivative instruments dealt on a regulated market (31 Dec 2023: 0.01%)	0.01
Cash and Cash Equivalents (31 Dec 2023: 1.16%)	0.63
Margin Cash (31 Dec 2023: 0.10%)	0.10
Other assets (31 Dec 2023: 0.48%)	0.40
	<hr/> 100.00 <hr/>

\*Included within Cash and Cash Equivalents are investments in 1,224,928 EUR shares in the Northern Trust Global Funds plc (“NTGF”) The Euro Liquidity Fund, 687,000 GBP shares in the Northern Trust Global Funds plc (“NTGF”) The Sterling Fund and 3,501,000 USD shares in the Northern Trust Global Funds plc (“NTGF”) The U.S. Dollar Fund with fair values of €1,224,928, €810,298 and €3,266,620, respectively.



NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD GREEN TRANSITION INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing:</b>			
<b>99.35% (31 Dec 2023: 99.23%)</b>			
<b>Equities: 99.35% (31 Dec 2023: 99.23%)</b>			
<b>Argentina: 0.00% (31 Dec 2023: 0.13%)</b>			
<b>Australia: 1.37% (31 Dec 2023: 1.65%)</b>			
48,826	APA	243,099	0.01
18,540	Aristocrat Leisure	574,878	0.03
6,237	ASX	233,191	0.01
101,133	Australia & New Zealand Banking	1,779,685	0.09
56,300	Brambles	509,753	0.03
11,109	CAR	244,017	0.01
2,253	Cochlear	466,317	0.02
45,180	Coles	479,453	0.03
54,592	Commonwealth Bank of Australia	4,333,269	0.23
19,033	Computershare	312,398	0.02
41,584	Endeavour	130,859	0.01
60,719	Fortescue	810,078	0.04
62,631	Goodman REIT	1,356,218	0.07
81,842	GPT REIT	203,996	0.01
80,985	Insurance Australia	360,320	0.02
71,996	Lottery	227,458	0.01
12,197	Macquarie	1,555,733	0.08
95,523	Medibank	222,025	0.01
6,234	Mineral Resources	209,460	0.01
150,815	Mirvac REIT	175,740	0.01
103,556	National Australia Bank	2,337,917	0.12
38,889	Northern Star Resources	315,033	0.02
13,465	Orica	149,940	0.01
83,664	Pilbara Minerals	160,052	0.01
2,280	Pro Medicus	203,538	0.01
47,659	QBE Insurance	516,452	0.03
5,042	Ramsay Health Care	149,113	0.01
1,966	REA	240,927	0.01
8,040	Reece	126,103	0.01
196,578	Scentre REIT	382,186	0.02
13,147	Seek	174,990	0.01
16,511	Sonic Healthcare	270,592	0.01
108,748	Stockland REIT	282,581	0.01
41,125	Suncorp	446,159	0.02
127,731	Telstra	288,131	0.02
103,488	Transurban	799,645	0.04
22,779	Treasury Wine Estates	176,580	0.01
38,257	Wesfarmers	1,553,856	0.08
111,645	Westpac Banking	1,894,403	0.10
5,137	WiseTech Global	321,067	0.02
42,749	Woolworths	900,118	0.05
	<b>Total Australia</b>	<b>26,117,330</b>	<b>1.37</b>
<b>Austria: 0.06% (31 Dec 2023: 0.04%)</b>			
11,286	Erste Bank	499,293	0.03
16,408	Mondi	293,872	0.02
3,865	Verbund	284,657	0.01
	<b>Total Austria</b>	<b>1,077,822</b>	<b>0.06</b>
<b>Belgium: 0.22% (31 Dec 2023: 0.26%)</b>			
5,436	Ageas	232,008	0.01
33,421	Anheuser-Busch InBev	1,808,745	0.09
705	D'ieteren	139,661	0.01
1,721	Elia	150,501	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD GREEN TRANSITION INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Equities: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Belgium: 0.22% (31 Dec 2023: 0.26%) (continued)</b>			
2,521	Groupe Bruxelles Lambert	168,025	0.01
8,606	KBC	567,135	0.03
12	Lotus Bakeries	115,560	–
595	Sofina	126,854	0.01
4,173	UCB	578,795	0.03
8,655	Umicore	121,430	0.01
11,324	Warehouses De Pauw REIT	286,497	0.01
	<b>Total Belgium</b>	<b>4,295,211</b>	<b>0.22</b>
<b>Brazil: 0.16% (31 Dec 2023: 0.00%)</b>			
1,513	MercadoLibre	2,320,004	0.12
16,326	Wheaton Precious Metals	798,527	0.04
	<b>Total Brazil</b>	<b>3,118,531</b>	<b>0.16</b>
<b>Burkina Faso: 0.01% (31 Dec 2023: 0.01%)</b>			
6,033	Endeavour Mining	119,972	0.01
	<b>Total Burkina Faso</b>	<b>119,972</b>	<b>0.01</b>
<b>Canada: 1.98% (31 Dec 2023: 2.28%)</b>			
17,373	Agnico-Eagle Mines	1,060,010	0.06
8,256	AltaGas	174,011	0.01
24,055	Bank of Montreal	1,883,519	0.10
40,802	Bank of Nova Scotia	1,741,110	0.09
1,597	BCE	48,252	–
12,869	Brookfield Asset Management	457,009	0.02
31,786	Canadian Imperial Bank of Commerce	1,409,914	0.07
1,569	Canadian Tire	145,225	0.01
4,195	Canadian Utilities	84,528	–
5,495	CCL Industries	269,555	0.01
7,555	CGI	703,454	0.04
685	Constellation Software	1,841,210	0.10
559	Constellation Software WTS	–	–
3,631	Descartes Systems	328,182	0.02
8,724	Dollarama	743,057	0.04
15,773	Element Fleet Management	267,700	0.01
5,211	Empire	124,258	0.01
686	Fairfax Financial	728,006	0.04
1,442	FirstService	204,718	0.01
16,101	Fortis	583,753	0.03
1,914	George Weston	256,835	0.01
9,744	Great-West Lifeco	265,172	0.01
12,165	Hydro One	330,560	0.02
3,827	iA Financial	224,188	0.01
1,618	IGM Financial	41,671	–
6,384	Intact Financial	992,558	0.05
18,620	Ivanhoe Mines	224,096	0.01
44,256	Kinross Gold	343,720	0.02
5,179	Loblaw Cos	560,444	0.03
8,987	Magna International	351,384	0.02
60,425	Manulife Financial	1,501,015	0.08
7,482	Metro	386,669	0.02
10,682	National Bank of Canada	790,372	0.04
15,545	Northland Power	249,309	0.01
17,538	Nutrien	832,934	0.04
2,284	Onex	144,871	0.01
9,865	Open Text	276,336	0.02

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD GREEN TRANSITION INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Equities: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Canada: 1.98% (31 Dec 2023: 2.28%) (continued)</b>			
10,300	Pan American Silver	190,966	0.01
19,643	Power Corporation of Canada	509,248	0.03
4,183	Quebecor	82,346	–
5,815	RB Global	413,723	0.02
9,988	Restaurant Brands International	656,546	0.03
7,961	RioCan REIT	91,252	0.01
12,003	Rogers Communications	414,142	0.02
46,736	Royal Bank of Canada	4,641,639	0.24
9,183	Saputo	192,360	0.01
39,645	Shopify	2,444,073	0.13
3,896	Stantec	304,262	0.02
19,543	Sun Life Financial	893,910	0.05
16,234	Teck Resources	725,728	0.04
15,885	TELUS	224,324	0.01
2,675	TFI International	362,326	0.02
5,308	Thomson Reuters	834,677	0.04
7,575	TMX	196,693	0.01
2,699	Toromont Industries	222,928	0.01
58,681	Toronto-Dominion Bank	3,009,017	0.16
2,929	West Fraser Timber	209,849	0.01
4,679	WSP Global	679,678	0.04
	<b>Total Canada</b>	<b>37,869,292</b>	<b>1.98</b>
<b>Chile: 0.03% (31 Dec 2023: 0.02%)</b>			
13,183	Antofagasta	328,084	0.02
19,736	Lundin Mining	204,959	0.01
	<b>Total Chile</b>	<b>533,043</b>	<b>0.03</b>
<b>Denmark: 1.19% (31 Dec 2023: 1.10%)</b>			
3,597	Carlsberg	403,040	0.02
4,289	Coloplast	481,153	0.03
22,365	Danske Bank	622,296	0.03
3,508	Demant	141,779	0.01
5,831	DSV	834,290	0.04
2,138	Genmab	500,280	0.03
118,189	Novo Nordisk	15,937,196	0.83
16,586	Novozymes	947,682	0.05
13,113	Orsted	651,654	0.03
2,654	Pandora	374,036	0.02
11,655	Tryg	237,868	0.01
76,171	Vestas Wind Systems	1,647,021	0.09
	<b>Total Denmark</b>	<b>22,778,295</b>	<b>1.19</b>
<b>Finland: 0.27% (31 Dec 2023: 0.30%)</b>			
5,642	Elisa	241,703	0.01
15,719	Fortum	214,565	0.01
8,129	Kesko	133,234	0.01
10,514	Kone	484,590	0.03
23,842	Metso	235,654	0.01
184,088	Nokia	655,077	0.04
100,435	Nordea Bank	1,115,842	0.06
5,417	Orion	215,922	0.01
14,782	Sampo	592,758	0.03
20,768	Stora Enso	264,896	0.01
19,255	UPM-Kymmene	628,098	0.03

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD GREEN TRANSITION INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Equities: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Finland: 0.27% (31 Dec 2023: 0.30%) (continued)</b>			
20,544	Wartsila	369,792	0.02
	<b>Total Finland</b>	<b>5,152,131</b>	<b>0.27</b>
<b>France: 1.93% (31 Dec 2023: 2.83%)</b>			
917	Aéroports de Paris	104,171	0.01
17,488	Alstom	274,562	0.01
2,554	Amundi	153,878	0.01
1,636	Arkema	132,761	0.01
63,648	AXA	1,945,719	0.10
1,287	bioMerieux	114,221	0.01
37,673	BNP Paribas	2,242,674	0.12
22,072	Bollore	120,955	0.01
7,775	Bouygues	233,017	0.01
13,373	Bureau Veritas	345,826	0.02
5,540	Capgemini	1,028,778	0.05
20,078	Carrefour	265,030	0.01
21,676	Cie Generale des Etablissements Michelin	782,720	0.04
3,927	Covivio REIT	174,280	0.01
37,252	Credit Agricole	474,590	0.02
23,174	Danone	1,322,772	0.07
32,116	Dassault Systemes	1,133,695	0.06
7,952	Edenred	313,388	0.02
2,247	Eiffage	192,703	0.01
10,308	EssilorLuxottica	2,073,970	0.11
2,973	Gecina REIT	255,529	0.01
13,908	Getlink	214,879	0.01
1,147	Hermes International	2,454,580	0.13
999	Ipsen	114,385	0.01
2,898	Kering	980,973	0.05
13,170	Klepierre REIT	328,987	0.02
9,240	L'Oreal	3,788,862	0.20
3,174	La Francaise des Jeux	100,933	–
9,788	Legrand	906,760	0.05
9,955	LVMH Moet Hennessy Louis Vuitton	7,103,888	0.37
62,311	Orange	582,857	0.03
6,840	Pernod Ricard	866,628	0.05
8,365	Publicis Groupe	831,314	0.04
572	Remy Cointreau	44,559	–
7,375	Renault	352,820	0.02
5,983	Rexel	144,549	0.01
1,084	Sartorius Stedim Biotech	166,177	0.01
1,008	SEB	96,365	–
25,718	Societe Generale	563,739	0.03
2,947	Sodexo	247,548	0.01
1,841	Teleperformance	181,044	0.01
6,240	Unibail-Rodamco-Westfield	458,765	0.02
22,364	Veolia Environnement	624,403	0.03
18,493	Vinci	1,819,341	0.09
30,240	Vivendi	295,021	0.02
	<b>Total France</b>	<b>36,954,616</b>	<b>1.93</b>
<b>Germany: 2.30% (31 Dec 2023: 2.34%)</b>			
6,312	Adidas	1,407,576	0.07
13,427	Allianz	3,484,306	0.18
33,024	Bayer	871,173	0.05
12,344	Bayerische Motoren Werke Ord	1,090,963	0.06

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD GREEN TRANSITION INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Equities: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Germany: 2.30% (31 Dec 2023: 2.34%) (continued)</b>			
2,443	Bayerische Motoren Werke Pref	201,425	0.01
2,296	Bechtle	100,886	–
3,413	Beiersdorf	466,045	0.02
4,186	Brenntag	263,551	0.01
1,370	Carl Zeiss Meditec	89,941	–
36,067	Commerzbank	511,610	0.03
3,380	Continental	178,802	0.01
6,585	Covestro	360,858	0.02
1,675	CTS Eventim	130,483	0.01
18,869	Daimler Truck	701,361	0.04
63,387	Deutsche Bank	944,973	0.05
6,674	Deutsche Boerse	1,275,401	0.07
33,155	Deutsche Post	1,252,927	0.07
122,758	Deutsche Telekom	2,882,358	0.15
10,957	Evonik Industries	208,731	0.01
13,725	Fresenius	382,653	0.02
7,438	Fresenius Medical Care	265,983	0.01
6,320	GEA	245,848	0.01
1,932	Hannover Rueck	457,304	0.02
3,984	Henkel Ord	292,625	0.02
7,106	Henkel Pref	591,361	0.03
45,038	Infineon Technologies	1,545,029	0.08
2,906	Knorr-Bremse	207,198	0.01
29,987	Mercedes-Benz	1,936,261	0.10
4,774	Merck KGaA	738,777	0.04
4,770	Muenchener Rueckversicherungs-Gesellschaft	2,227,590	0.12
2,200	Nemetschek	202,070	0.01
4,398	Porsche	305,749	0.02
5,384	Porsche Automobil	227,259	0.01
3,504	Puma	150,216	0.01
163	Rational	126,732	0.01
44,851	SAP	8,500,162	0.44
935	Sartorius	204,765	0.01
2,410	Scout24	171,592	0.01
32,246	Siemens	5,601,775	0.29
33,031	Siemens Energy	802,984	0.04
9,174	Siemens Healthineers	493,561	0.03
5,019	Symrise	573,672	0.03
2,096	Talanx	156,257	0.01
7,225	Volkswagen	761,515	0.04
953	Volkswagen Ord	106,831	0.01
6,735	Zalando	147,429	0.01
	<b>Total Germany</b>	<b>43,846,568</b>	<b>2.30</b>
<b>Hong Kong: 0.39% (31 Dec 2023: 0.46%)</b>			
376,800	AIA	2,386,640	0.12
61,080	CK Asset	213,513	0.01
1,533	Futu ADR	93,839	–
26,000	Hang Seng Bank	311,966	0.02
156,000	HKT Trust	163,316	0.01
40,500	Hong Kong Exchanges & Clearing	1,210,995	0.06
59,700	Hongkong Land	179,922	0.01
117,162	Link REIT	424,957	0.02
47,500	Power Assets	239,839	0.01
98,249	Prudential	832,496	0.04
146,106	Sino Land	140,561	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD GREEN TRANSITION INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Equities: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Hong Kong: 0.39% (31 Dec 2023: 0.46%) (continued)</b>			
61,000	Sun Hung Kai Properties	492,442	0.03
14,000	Swire Pacific	115,446	0.01
89,200	Swire Properties	132,613	0.01
45,500	Techtronic Industries	485,039	0.02
48,000	Wharf Real Estate Investment	118,744	0.01
	<b>Total Hong Kong</b>	<u>7,542,328</u>	<u>0.39</u>
<b>Ireland: 0.15% (31 Dec 2023: 0.24%)</b>			
7,361	AerCap	640,117	0.03
53,200	AIB	262,595	0.02
32,455	Bank of Ireland	317,021	0.02
5,299	Kerry	400,869	0.02
9,678	Kingspan	769,401	0.04
9,339	Smurfit Kappa	388,833	0.02
	<b>Total Ireland</b>	<u>2,778,836</u>	<u>0.15</u>
<b>Israel: 0.16% (31 Dec 2023: 0.17%)</b>			
1,789	Azrieli	97,924	0.01
41,492	Bank Hapoalim	342,316	0.02
46,957	Bank Leumi Le-Israel	357,048	0.02
3,033	Check Point Software Technologies	466,942	0.02
2,776	Global-e Online	93,945	–
29,786	ICL	120,325	0.01
46,150	Israel Discount Bank	214,776	0.01
3,948	Mizrahi Tefahot Bank	124,772	0.01
2,338	Nice	356,766	0.02
41,681	Teva Pharmaceutical Industries ADR	631,972	0.03
1,581	Wix.com	234,653	0.01
	<b>Total Israel</b>	<u>3,041,439</u>	<u>0.16</u>
<b>Italy: 0.62% (31 Dec 2023: 0.61%)</b>			
3,853	Amplifon	128,074	0.01
3,853	Amplifon RTS	–	–
33,901	Assicurazioni Generali	789,554	0.04
35,218	Banco BPM	211,801	0.01
7,737	Coca-Cola HBC	246,208	0.01
22,938	Davide Campari-Milano	202,405	0.01
775	DiaSorin	72,122	–
334,672	Enel	2,173,360	0.11
4,520	Ferrari	1,720,764	0.09
19,808	FinecoBank	275,727	0.01
492,049	Intesa Sanpaolo	1,707,902	0.09
15,942	Mediobanca Banca di Credito Finanziario	218,246	0.01
8,371	Moncler	477,649	0.03
17,174	Nexi	97,789	0.01
14,996	Poste Italiane	178,377	0.01
8,883	Prysmian	513,615	0.03
3,242	Recordati Industria Chimica e Farmaceutica	157,885	0.01
87,470	Snam	361,339	0.02
425,533	Telecom Italia	95,107	0.01
54,521	Terna Rete Elettrica Nazionale	393,533	0.02
51,550	UniCredit	1,783,888	0.09
	<b>Total Italy</b>	<u>11,805,345</u>	<u>0.62</u>
<b>Japan: 5.65% (31 Dec 2023: 6.03%)</b>			
24,800	Advantest	924,237	0.05

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD GREEN TRANSITION INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Equities: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Japan: 5.65% (31 Dec 2023: 6.03%) (continued)</b>			
19,900	AEON	396,957	0.02
4,100	Aisin Seiki	124,687	0.01
17,300	Asahi	569,469	0.03
47,700	Asahi Kasei	285,118	0.01
22,800	Asics	325,465	0.02
59,900	Astellas Pharma	552,437	0.03
21,200	Bandai Namco	386,122	0.02
18,200	Bridgestone	667,397	0.03
8,700	Brother Industries	142,862	0.01
31,600	Canon	798,057	0.04
10,200	Capcom	179,445	0.01
44,500	Central Japan Railway	896,444	0.05
15,800	Chiba Bank	131,238	0.01
24,900	Chugai Pharmaceutical	825,563	0.04
30,900	Concordia Financial	169,590	0.01
6,700	Dai Nippon Printing	210,325	0.01
10,400	Daifuku	181,576	0.01
31,800	Dai-ichi Life	792,779	0.04
64,800	Daiichi Sankyo	2,076,286	0.11
9,800	Daikin Industries	1,271,600	0.07
1,600	Daito Trust Construction	153,920	0.01
36,400	Daiwa House Industry	860,797	0.05
45,400	Daiwa Securities	323,116	0.02
71,600	Denso	1,037,442	0.05
7,400	Dentsu	173,967	0.01
3,000	Disco	1,062,171	0.06
8,200	Eisai	313,538	0.02
37,400	FANUC	956,467	0.05
6,500	Fast Retailing	1,529,219	0.08
5,100	Fuji Electric	270,735	0.01
36,300	Fujifilm	792,107	0.04
69,800	Fujitsu	1,019,054	0.05
5,900	Hamamatsu Photonics	147,430	0.01
8,300	Hankyu Hanshin	205,765	0.01
800	Hikari Tsushin	139,047	0.01
173,000	Hitachi	3,613,497	0.19
3,100	Hitachi Construction Machinery	77,463	–
189,600	Honda Motor	1,891,582	0.10
3,500	Hoshizaki	103,578	0.01
12,300	Hoya	1,334,508	0.07
15,800	Hulic	130,550	0.01
19,400	Isuzu Motors	239,797	0.01
17,600	Japan Exchange	383,031	0.02
71,600	Japan Post	662,418	0.03
48,800	Japan Post Bank	430,109	0.02
7,800	Japan Post Insurance	141,204	0.01
71	Japan Real Estate Investment REIT	209,209	0.01
13,000	Kajima	209,740	0.01
16,900	Kao	639,527	0.03
50,600	KDDI	1,248,552	0.07
6,500	Keyence	2,659,922	0.14
22,500	Kikkoman	243,204	0.01
8,200	Kintetsu	166,567	0.01
26,400	Kirin	317,440	0.02
4,800	Kobe Bussan	99,786	0.01
8,100	Koito Manufacturing	104,256	0.01

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD GREEN TRANSITION INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value €</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Equities: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Japan: 5.65% (31 Dec 2023: 6.03%) (continued)</b>			
35,100	Komatsu	950,989	0.05
2,800	Konami	188,072	0.01
38,500	Kubota	502,460	0.03
47,500	Kyocera	510,124	0.03
10,300	Kyowa Kirin	164,147	0.01
2,900	Lasertec	607,076	0.03
86,400	LY	194,899	0.01
15,700	M3	139,650	0.01
6,600	Makita	167,372	0.01
12,600	MatsukiyoCocokara & Co	168,827	0.01
16,600	Mazda Motor	149,822	0.01
2,200	McDonald's Japan	80,904	—
9,000	Meiji	181,095	0.01
13,600	MinebeaMitsumi	259,928	0.01
44,100	Mitsubishi Chemical	228,453	0.01
67,500	Mitsubishi Electric	1,005,247	0.05
41,100	Mitsubishi Estate	600,760	0.03
27,000	Mitsubishi HC Capital	166,321	0.01
366,900	Mitsubishi UFJ Financial	3,679,605	0.19
5,800	Mitsui Chemicals	149,372	0.01
103,800	Mitsui Fudosan	884,158	0.05
77,700	Mizuho Financial	1,513,422	0.08
7,600	MonotaRO	83,361	—
43,800	MS&AD Insurance	908,257	0.05
57,100	Murata Manufacturing	1,100,257	0.06
8,200	NEC	629,976	0.03
12,600	Nexon	217,428	0.01
13,900	Nidec	579,295	0.03
34,900	Nintendo	1,732,027	0.09
99	Nippon Building Fund REIT	323,297	0.02
2,300	NIPPON Express	98,923	0.01
35,200	Nippon Paint	213,975	0.01
150	Nippon Prologis REIT	218,385	0.01
1,139,600	Nippon Telegraph & Telephone	1,003,420	0.05
5,000	Nissan Chemical	147,823	0.01
84,200	Nissan Motor	266,614	0.01
6,900	Nissin Foods	163,373	0.01
2,700	Nitori	266,082	0.01
5,200	Nitto Denko	383,361	0.02
96,200	Nomura	514,475	0.03
3,500	Nomura Real Estate	81,835	—
215	Nomura Real Estate Master Fund REIT	177,959	0.01
13,000	Nomura Research Institute	340,907	0.02
21,500	NTT Data	294,562	0.02
25,700	Obayashi	285,023	0.01
2,300	Obic	276,691	0.01
39,300	Olympus	591,204	0.03
5,700	Omron	182,802	0.01
13,200	Ono Pharmaceutical	168,176	0.01
1,200	Oracle Japan	77,261	—
38,700	Oriental Land	1,006,100	0.05
39,500	ORIX	813,820	0.04
6,400	Otsuka	114,746	0.01
13,600	Otsuka Holdings	534,055	0.03
12,300	Pan Pacific International	268,543	0.01
97,000	Panasonic	740,996	0.04



**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD GREEN TRANSITION INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value €</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Equities: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Japan: 5.65% (31 Dec 2023: 6.03%) (continued)</b>			
45,600	Rakuten	219,507	0.01
51,300	Recruit	2,561,106	0.13
48,100	Renesas Electronics	839,510	0.04
77,700	Resona	479,761	0.03
17,200	Ricoh	137,230	0.01
8,400	SBI	198,158	0.01
2,600	Screen	218,675	0.01
3,300	SCSK	61,501	–
6,400	Secom	352,553	0.02
8,400	Seiko Epson	121,760	0.01
15,400	Sekisui Chemical	198,840	0.01
22,400	Sekisui House	462,937	0.02
9,300	SG	79,972	–
7,700	Shimadzu	179,769	0.01
2,400	Shimano	345,867	0.02
62,100	Shin-Etsu Chemical	2,246,961	0.12
8,500	Shionogi	309,478	0.02
14,400	Shiseido	383,217	0.02
15,700	Shizuoka Financial	140,607	0.01
1,800	SMC	797,046	0.04
102,600	SoftBank	1,169,117	0.06
36,700	SoftBank Group	2,211,771	0.12
30,300	Sompo	603,709	0.03
45,600	Sony	3,607,760	0.19
21,400	Subaru	423,279	0.02
27,000	Sumitomo Electric Industries	391,919	0.02
8,900	Sumitomo Metal Mining	251,820	0.01
42,100	Sumitomo Mitsui Financial	2,619,014	0.14
21,400	Sumitomo Mitsui Trust	455,552	0.02
11,700	Sumitomo Realty & Development	320,390	0.02
6,200	Suntory Beverage & Food	205,238	0.01
61,600	Suzuki Motor	661,372	0.03
17,100	Systemex	256,993	0.01
15,600	T&D	254,131	0.01
5,000	Taisei	172,591	0.01
56,400	Takeda Pharmaceutical	1,364,840	0.07
15,300	TDK	875,482	0.05
44,200	Terumo	680,171	0.04
9,000	TIS	162,771	0.01
3,500	Toho Tokyo	95,498	0.01
64,300	Tokio Marine	2,239,662	0.12
15,400	Tokyo Electron	3,117,487	0.16
17,800	Tokyu	182,954	0.01
8,100	Toppan	208,277	0.01
51,900	Toray Industries	229,243	0.01
4,200	TOTO	92,526	–
5,700	Toyota Industries	448,490	0.02
450,700	Toyota Motor	8,600,861	0.45
23,700	Toyota Tsusho	430,555	0.02
4,900	Trend Micro	185,624	0.01
15,200	Unicharm	455,555	0.02
21,800	West Japan Railway	378,714	0.02
9,200	Yakult Honsha	153,501	0.01
30,600	Yamaha Motor	264,286	0.01
7,300	Yamato	74,884	–
8,900	Yaskawa Electric	298,230	0.02

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD GREEN TRANSITION INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Equities: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Japan: 5.65% (31 Dec 2023: 6.03%) (continued)</b>			
8,300	Yokogawa Electric	187,278	0.01
2,600	Zensho	92,749	–
4,700	ZOZO	109,811	0.01
	<b>Total Japan</b>	<u>107,964,641</u>	<u>5.65</u>
<b>Jordan: 0.01% (31 Dec 2023: 0.01%)</b>			
5,007	Hikma Pharmaceuticals	111,675	0.01
	<b>Total Jordan</b>	<u>111,675</u>	<u>0.01</u>
<b>Luxembourg: 0.01% (31 Dec 2023: 0.00%)</b>			
4,892	Eurofins Scientific	227,723	0.01
	<b>Total Luxembourg</b>	<u>227,723</u>	<u>0.01</u>
<b>Netherlands: 1.31% (31 Dec 2023: 1.36%)</b>			
18,185	ABN AMRO Bank	279,140	0.01
674	Adyen	750,297	0.04
52,861	Aegon	304,902	0.02
6,271	Akzo Nobel	356,067	0.02
2,115	Argenx	864,189	0.05
1,522	ASM International	1,083,360	0.06
13,156	ASML	12,685,015	0.66
5,632	ASR Nederland	250,680	0.01
2,463	BE Semiconductor Industries	384,598	0.02
2,452	Euronext	212,098	0.01
3,034	EXOR	296,422	0.02
11,568	Heineken	1,044,591	0.05
4,605	Heineken Holdings	339,158	0.02
1,798	IMCD	232,481	0.01
106,094	ING Groep	1,693,473	0.09
3,455	JDE Peet's	64,263	–
30,331	Koninklijke Ahold Delhaize	836,832	0.04
148,069	Koninklijke KPN	530,087	0.03
10,765	NN	467,739	0.02
4,189	Randstad	177,320	0.01
25,741	Universal Music	715,085	0.04
9,220	Wolters Kluwer	1,427,256	0.08
	<b>Total Netherlands</b>	<u>24,995,053</u>	<u>1.31</u>
<b>New Zealand: 0.07% (31 Dec 2023: 0.06%)</b>			
34,618	Auckland International Airport	150,176	0.01
20,930	Fisher & Paykel Healthcare	357,948	0.02
38,209	Mercury	142,618	0.01
72,023	Meridian Energy	257,570	0.01
51,276	Spark New Zealand	121,277	–
4,552	Xero	386,903	0.02
	<b>Total New Zealand</b>	<u>1,416,492</u>	<u>0.07</u>
<b>Norway: 0.10% (31 Dec 2023: 0.11%)</b>			
32,433	DNB Bank	595,997	0.03
6,005	Gjensidige Forsikring	100,404	0.01
16,242	Mowi	252,922	0.01
54,448	Norsk Hydro	317,294	0.02
28,203	Orkla	214,399	0.01
2,328	SalMar	114,651	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD GREEN TRANSITION INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Equities: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Norway: 0.10% (31 Dec 2023: 0.11%) (continued)</b>			
21,091	Telenor	224,930	0.01
	<b>Total Norway</b>	<u>1,820,597</u>	<u>0.10</u>
<b>People's Republic of China: 0.22% (31 Dec 2023: 0.11%)</b>			
111,500	BOC Hong Kong	320,472	0.02
8,730	NXP Semiconductors	2,191,888	0.11
49,191	Prosus	1,636,093	0.09
38,000	Wharf	99,682	–
	<b>Total People's Republic of China</b>	<u>4,248,135</u>	<u>0.22</u>
<b>Poland: 0.01% (31 Dec 2023: 0.00%)</b>			
6,803	InPost	111,977	0.01
	<b>Total Poland</b>	<u>111,977</u>	<u>0.01</u>
<b>Portugal: 0.04% (31 Dec 2023: 0.06%)</b>			
169,362	EDP-Energias de Portugal	592,597	0.03
9,855	Jeronimo Martins	179,854	0.01
	<b>Total Portugal</b>	<u>772,451</u>	<u>0.04</u>
<b>Republic of South Korea: 0.01% (31 Dec 2023: 0.00%)</b>			
5,492	Delivery Hero	121,648	0.01
	<b>Total Republic of South Korea</b>	<u>121,648</u>	<u>0.01</u>
<b>Singapore: 0.40% (31 Dec 2023: 0.39%)</b>			
210,216	CapitaLand Ascendas REIT	370,504	0.02
341,627	CapitaLand Integrated Commercial Trust REIT	465,698	0.02
66,960	DBS	1,649,925	0.09
189,800	Genting Singapore	113,031	0.01
83,220	Grab	275,653	0.01
63,400	Keppel	282,410	0.01
1,807	Mapletree Logistics Trust REIT	1,605	–
105,454	Oversea-Chinese Banking Corporation	1,047,651	0.06
12,537	Sea ADR	835,449	0.04
28,800	Singapore Exchange	187,970	0.01
313,400	Singapore Telecommunications	593,361	0.03
24,659	STMicroelectronics	909,054	0.05
41,100	United Overseas Bank	886,521	0.05
	<b>Total Singapore</b>	<u>7,618,832</u>	<u>0.40</u>
<b>South Africa: 0.07% (31 Dec 2023: 0.06%)</b>			
44,494	Anglo American	1,313,036	0.07
	<b>Total South Africa</b>	<u>1,313,036</u>	<u>0.07</u>
<b>Spain: 0.76% (31 Dec 2023: 0.83%)</b>			
1,074	Acciona	118,462	0.01
7,881	ACS Actividades de Construccion y Servicios	317,447	0.02
2,389	Aena	449,132	0.02
16,965	Amadeus IT	1,054,205	0.05
213,652	Banco Bilbao Vizcaya Argentaria	1,998,074	0.10
177,027	Banco de Sabadell	318,737	0.02
567,134	Banco Santander	2,455,974	0.13
116,922	CaixaBank	577,945	0.03
18,238	Cellnex Telecom	553,888	0.03
20,825	EDP Renovaveis	271,766	0.01
11,839	Grifols	93,055	–

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD GREEN TRANSITION INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Equities: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Spain: 0.76% (31 Dec 2023: 0.83%) (continued)</b>			
282,493	Iberdrola	3,422,403	0.18
40,293	Inditex	1,867,983	0.10
20,980	Redeia	342,394	0.02
172,094	Telefonica	681,492	0.04
	<b>Total Spain</b>	<b>14,522,957</b>	<b>0.76</b>
<b>Sweden: 0.85% (31 Dec 2023: 0.92%)</b>			
9,590	Alfa Laval	392,132	0.02
31,928	Assa Abloy	842,783	0.04
92,667	Atlas Copco Class A	1,626,360	0.08
50,910	Atlas Copco Class B	767,684	0.04
11,007	Beijer Ref	158,558	0.01
10,268	Boliden	306,772	0.02
22,562	Epiroc Class A	420,427	0.02
15,011	Epiroc Class B	256,310	0.01
13,104	EQT	361,600	0.02
5,839	Evolution	567,950	0.03
21,870	FastighetsBalder	139,929	0.01
9,278	Getinge	147,180	0.01
23,354	Hennes & Mauritz	344,959	0.02
65,377	Hexagon	689,192	0.04
2,474	Holmen	90,938	–
18,802	Husqvarna	140,708	0.01
5,024	Industrivarden Class A	159,617	0.01
4,531	Industrivarden Class C	142,756	0.01
9,477	Indutrade	226,779	0.01
5,069	Investment Latour	127,819	0.01
59,935	Investor	1,532,429	0.08
7,369	Lifco	188,931	0.01
2,441	Lundbergforetagen	112,694	0.01
70,453	Nibe Industrier	278,956	0.01
8,600	Sagax	205,490	0.01
34,692	Sandvik	649,212	0.03
14,229	Securitas	131,884	0.01
51,859	Skandinaviska Enskilda Banken	715,057	0.04
13,069	Skanska	219,697	0.01
10,494	SKF	196,750	0.01
25,445	Svenska Cellulosa	350,960	0.02
44,977	Svenska Handelsbanken	400,036	0.02
27,598	Swedbank	530,317	0.03
6,308	Swedish Orphan Biovitrum	157,616	0.01
17,030	Tele2	160,096	0.01
99,072	Telefonaktiebolaget LM Ericsson	574,353	0.03
77,164	Telia	193,283	0.01
7,080	Trelleborg	257,249	0.01
38,897	Volvo Car	112,355	–
6,436	Volvo Class A	156,732	0.01
52,135	Volvo Class B	1,245,263	0.06
	<b>Total Sweden</b>	<b>16,279,813</b>	<b>0.85</b>
<b>Switzerland: 1.82% (31 Dec 2023: 3.16%)</b>			
65,368	ABB	3,388,284	0.18
6,050	Adecco	187,328	0.01
16,169	Alcon	1,346,809	0.07
1,152	Bachem	98,624	0.01
1,700	Baloise	279,251	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD GREEN TRANSITION INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing:</b>			
<b>99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Equities: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Switzerland: 1.82% (31 Dec 2023: 3.16%) (continued)</b>			
743	Banque Cantonale Vaudoise	73,561	–
118	Barry Callebaut	179,375	0.01
700	BKW	104,156	0.01
18,677	Cie Financiere Richemont	2,719,882	0.14
7,358	Clariant	108,031	0.01
6,465	DSM-Firmenich	682,704	0.04
196	EMS-Chemie	149,889	0.01
1,095	Geberit	603,511	0.03
330	Givaudan	1,459,700	0.08
1,052	Helvetia	132,719	0.01
7,042	Julius Baer	367,062	0.02
1,731	Kuehne + Nagel International	464,440	0.02
4	Lindt & Spruengli	431,119	0.02
35	Lindt & Spruengli Pref	381,227	0.02
5,577	Logitech International	503,339	0.03
2,535	Lonza	1,290,828	0.07
68,707	Novartis	6,860,894	0.36
800	Partners	958,597	0.05
12,633	Sandoz	426,839	0.02
1,243	Schindler (PTG Cert)	291,431	0.02
845	Schindler (Regd)	196,537	0.01
5,361	SGS	445,324	0.02
10,195	SIG	174,138	0.01
5,536	Sika	1,478,452	0.08
1,805	Sonova	520,280	0.03
3,885	Straumann	448,979	0.02
1,026	Swatch	196,075	0.01
2,284	Swatch (Regd)	87,037	–
1,091	Swiss Life	748,348	0.04
2,566	Swiss Prime Site	227,005	0.01
880	Swisscom	461,896	0.02
1,903	Temenos	122,510	0.01
113,135	UBS	3,107,154	0.16
893	VAT	472,335	0.02
5,086	Zurich Insurance	2,530,129	0.13
	<b>Total Switzerland</b>	<b>34,705,799</b>	<b>1.82</b>
<b>United Kingdom: 2.70% (31 Dec 2023: 2.98%)</b>			
34,744	3i	1,256,435	0.07
7,903	Admiral	243,754	0.01
15,086	Ashtead	939,854	0.05
11,806	Associated British Foods	344,501	0.02
53,922	AstraZeneca	7,858,359	0.41
34,695	Auto Trader	327,866	0.02
91,916	Aviva	516,694	0.03
556,022	Barclays Bank	1,369,993	0.07
36,667	Barratt Developments	204,216	0.01
6,611	Berkeley	357,749	0.02
249,552	BT	413,106	0.02
10,901	Bunzl	387,009	0.02
11,026	Burberry	114,157	0.01
7,885	Coca-Cola Europacific Partners	536,114	0.03
60,703	Compass	1,546,507	0.08
5,301	Croda International	246,844	0.01
3,364	DCC	219,813	0.01
84,519	Diageo	2,481,729	0.13

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD GREEN TRANSITION INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Equities: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>United Kingdom: 2.70% (31 Dec 2023: 2.98%) (continued)</b>			
24,547	Entain	182,401	0.01
6,021	Flutter Entertainment	1,027,247	0.05
12,944	Halma	413,128	0.02
9,972	Hargreaves Lansdown	133,142	0.01
653,401	HSBC	5,270,604	0.28
46,064	Informa	464,967	0.02
5,019	Intertek	283,794	0.01
56,275	J Sainsbury	169,256	0.01
79,223	JD Sports Fashion	111,662	0.01
80,648	Kingfisher	236,664	0.01
42,308	Land Securities REIT	309,138	0.02
204,533	Legal & General	547,617	0.03
2,154,616	Lloyds Banking	1,391,114	0.07
15,671	London Stock Exchange	1,737,451	0.09
76,757	M&G	184,687	0.01
147,362	National Grid	1,534,042	0.08
232,995	NatWest	856,862	0.04
4,471	Next	476,507	0.03
20,628	Pearson	241,063	0.01
9,134	Persimmon	145,655	0.01
24,645	Phoenix	151,590	0.01
26,613	Reckitt Benckiser	1,344,090	0.07
68,316	RELX	2,932,192	0.15
87,357	Rentokil Initial	475,198	0.02
33,135	Sage	425,406	0.02
23,750	Schroders	101,909	0.01
65,474	Segro REIT	693,633	0.04
9,840	Severn Trent	276,223	0.01
28,829	Smith & Nephew	333,434	0.02
11,596	Smiths	233,196	0.01
2,462	Spirax	246,247	0.01
44,018	SSE	929,073	0.05
72,162	Standard Chartered	609,410	0.03
111,347	Taylor Wimpey	186,687	0.01
269,719	Tesco	973,466	0.05
99,347	Unilever	5,091,345	0.27
24,014	United Utilities	278,310	0.01
729,728	Vodafone	600,420	0.03
6,546	Whitbread	229,695	0.01
17,316	Wise	139,188	0.01
38,603	WPP	329,828	0.02
	<b>Total United Kingdom</b>	<b>51,662,241</b>	<b>2.70</b>
<b>United States: 74.48% (31 Dec 2023: 70.71%)</b>			
19,710	3M	1,879,323	0.10
4,579	A.O. Smith	349,401	0.02
62,717	Abbott Laboratories	6,080,638	0.32
61,353	AbbVie	9,818,770	0.51
1,078	Abiomed	–	–
22,573	Accenture	6,390,365	0.33
14,812	Adobe Systems	7,677,778	0.40
67,837	Advanced Micro Devices	10,267,170	0.54
6,045	AECOM	497,137	0.03
18,569	Aflac	1,547,373	0.08
10,400	Agilent Technologies	1,257,898	0.07
15,184	Airbnb	2,148,215	0.11

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD GREEN TRANSITION INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Equities: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>United States: 74.48% (31 Dec 2023: 70.71%) (continued)</b>			
5,140	Akamai Technologies	432,014	0.02
4,670	Albemarle	416,215	0.02
11,582	Albertsons	213,431	0.01
8,511	Alexandria REIT	928,884	0.05
2,317	Align Technology	521,944	0.03
3,043	Allegion	335,461	0.02
9,487	Allstate	1,413,291	0.07
10,529	Ally Financial	389,723	0.02
3,997	Alnylam Pharmaceuticals	906,248	0.05
196,016	Alphabet Class A	33,314,032	1.74
172,482	Alphabet Class C	29,518,682	1.55
294,622	Amazon.com	53,124,050	2.78
19,926	American Express	4,304,983	0.23
2,472	American Financial	283,747	0.01
10,146	American Homes 4 Rent REIT	351,785	0.02
23,638	American International	1,637,402	0.09
16,829	American Tower REIT	3,052,224	0.16
6,512	American Water Works	784,782	0.04
3,265	Ameriprise Financial	1,301,400	0.07
7,352	AMETEK	1,143,599	0.06
18,561	Amgen	5,411,135	0.28
39,720	Amphenol	2,496,792	0.13
18,236	Analog Devices	3,883,881	0.20
15,671	Annaly Capital Management REIT	278,693	0.01
2,742	ANSYS	822,536	0.04
7,055	Aon	1,932,547	0.10
14,218	Apollo Global Management	1,566,335	0.08
419,684	Apple	82,476,177	4.32
28,318	Applied Materials	6,235,376	0.33
6,023	AppLovin	467,678	0.02
10,752	Aptiv	706,467	0.04
13,291	Arch Capital	1,251,158	0.07
6,040	Ares Management	751,118	0.04
8,734	Arista Networks	2,856,163	0.15
7,191	Arthur J Gallagher	1,739,863	0.09
1,086	Aspen Technology	201,271	0.01
1,912	Assurant	296,590	0.02
244,710	AT&T	4,363,338	0.23
5,012	Atlassian	827,173	0.04
5,251	Atmos Energy	571,522	0.03
8,285	Autodesk	1,912,874	0.10
14,805	Automatic Data Processing	3,297,229	0.17
585	AutoZone	1,617,913	0.08
6,161	AvalonBay Communities REIT	1,189,316	0.06
23,375	Avantor	462,375	0.02
2,991	Avery Dennison	610,200	0.03
2,335	Axon Enterprise	641,055	0.03
10,789	Ball	604,204	0.03
247,015	Bank of America	9,166,117	0.48
26,663	Bank of New York Mellon	1,489,944	0.08
7,264	Bath & Body Works	264,669	0.01
17,201	Baxter International	536,854	0.03
10,127	Becton Dickinson	2,208,333	0.12
4,663	Bentley Systems	214,757	0.01
6,176	Best Buy	485,724	0.03
4,664	Biogen	1,008,825	0.05

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD GREEN TRANSITION INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Equities: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>United States: 74.48% (31 Dec 2023: 70.71%) (continued)</b>			
6,827	BioMarin Pharmaceutical	524,438	0.03
764	Bio-Rad Laboratories	194,687	0.01
5,448	Bio-Techne	364,217	0.02
5,458	BlackRock	4,009,510	0.21
23,379	Blackstone	2,700,555	0.14
18,164	Block	1,092,975	0.06
1,325	Block ADR	79,404	–
1,249	Booking	4,616,668	0.24
7,418	Boston Properties REIT	426,081	0.02
50,422	Boston Scientific	3,623,045	0.19
70,758	Bristol-Myers Squibb	2,741,852	0.14
14,560	Broadcom	21,811,538	1.14
4,163	Broadridge Financial Solutions	765,207	0.04
6,198	Brookfield Renewable	163,812	0.01
7,642	Brown & Brown	637,529	0.03
6,063	Brown-Forman	244,330	0.01
1,259	BRP	75,247	–
3,942	Builders FirstSource	509,085	0.03
5,503	Bunge Global	548,220	0.03
2,177	Burlington Stores	487,502	0.03
8,979	Cadence Design Systems	2,578,295	0.13
7,515	Caesars Entertainment	278,653	0.01
4,008	Camden Property Trust REIT	408,036	0.02
7,460	Campbell Soup	314,549	0.02
14,664	Capital One Financial	1,894,314	0.10
8,408	Cardinal Health	771,331	0.04
1,774	Carlisle Cos	670,718	0.04
7,770	Carlyle	291,080	0.02
4,988	CarMax	341,330	0.02
28,499	Carrier Global	1,677,366	0.09
5,762	Catalent	302,307	0.02
17,843	Caterpillar	5,545,606	0.29
3,449	CBOE Global Markets	547,270	0.03
10,736	CBRE	892,638	0.05
4,966	CDW	1,037,172	0.05
4,463	Celsius	237,735	0.01
6,313	Cencora	1,327,099	0.07
17,017	Centene	1,052,696	0.06
5,072	Ceridian HCM	234,729	0.01
4,121	CH Robinson Worldwide	338,831	0.02
1,681	Charles River Laboratories International	324,013	0.02
49,319	Charles Schwab	3,391,012	0.18
3,262	Charter Communications	909,921	0.05
49,750	Chipotle Mexican Grill	2,908,176	0.15
14,029	Chubb	3,338,948	0.17
8,386	Church & Dwight	811,253	0.04
9,722	Cigna	2,998,648	0.16
5,158	Cincinnati Financial	568,379	0.03
3,049	Cintas	1,992,156	0.10
154,542	Cisco Systems	6,850,749	0.36
66,864	Citigroup	3,959,122	0.21
15,992	Citizens Financial	537,618	0.03
5,009	Clorox	637,815	0.03
10,504	Cloudflare	811,800	0.04
11,919	CME	2,186,401	0.11
11,800	CMS Energy	655,427	0.03



NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD GREEN TRANSITION INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Equities: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>United States: 74.48% (31 Dec 2023: 70.71%) (continued)</b>			
33,907	CNH Industrial	320,483	0.02
154,371	Coca-Cola	9,167,916	0.48
16,690	Cognizant Technology Solutions	1,058,941	0.06
6,297	Coinbase Global	1,305,698	0.07
30,970	Colgate-Palmolive	2,804,132	0.15
143,017	Comcast	5,225,608	0.27
15,997	Conagra Brands	424,198	0.02
6,285	Confluent	173,171	0.01
12,173	Consolidated Edison	1,015,638	0.05
5,240	Constellation Brands	1,257,893	0.07
6,240	Cooper	508,283	0.03
29,373	Copart	1,484,340	0.08
7,661	Corebridge Financial	208,153	0.01
2,442	Corpay	607,020	0.03
24,178	Corteva	1,216,852	0.06
13,227	CoStar	914,999	0.05
14,605	Costco Wholesale	11,583,022	0.61
7,557	Crowdstrike	2,701,905	0.14
4,188	Crown	290,688	0.02
14,451	Crown Castle REIT	1,317,343	0.07
16,680	CSL	3,068,404	0.16
4,607	Cummins	1,190,405	0.06
44,312	CVS Health	2,441,863	0.13
1,347	CyberArk Software	343,641	0.02
24,259	Danaher	5,655,340	0.30
4,408	Darden Restaurants	622,364	0.03
9,220	Datadog	1,115,691	0.06
1,709	DaVita	220,962	0.01
946	Deckers Outdoor	854,379	0.04
8,795	Deere	3,066,084	0.16
10,220	Dell Technologies	1,315,083	0.07
12,404	DexCom	1,312,214	0.07
1,867	Dick's Sporting Goods	374,271	0.02
8,686	Discover Financial Services	1,060,150	0.06
6,765	DocuSign	337,698	0.02
6,970	Dollar General	859,942	0.04
6,716	Dollar Tree	669,062	0.03
1,189	Domino's Pizza	572,817	0.03
9,683	DoorDash	982,801	0.05
4,629	Dover	779,382	0.04
9,641	DR Horton	1,267,745	0.07
13,442	DraftKings	478,732	0.02
14,961	DuPont de Nemours	1,123,593	0.06
9,046	Dynatrace	377,624	0.02
15,453	Eaton	4,520,913	0.24
18,640	eBay	934,304	0.05
9,432	Ecolab	2,094,533	0.11
21,405	Edwards Lifesciences	1,844,814	0.10
8,273	Electronic Arts	1,075,509	0.06
8,052	Elevance Health	4,070,965	0.21
27,884	Eli Lilly and Company	23,555,508	1.23
1,582	EMCOR	538,891	0.03
20,549	Emerson Electric	2,112,132	0.11
9,464	Enphase Energy	880,481	0.05
4,647	Entegris	587,081	0.03
1,892	EPAM Systems	332,078	0.02

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD GREEN TRANSITION INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value €</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Equities: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>United States: 74.48% (31 Dec 2023: 70.71%) (continued)</b>			
4,195	Equifax	949,027	0.05
12,096	Equitable	461,155	0.02
5,220	Equity LifeStyle Properties REIT	317,218	0.02
13,885	Equity Residential REIT	898,331	0.05
792	Erie Indemnity	267,806	0.01
9,212	Essential Utilities	320,862	0.02
2,684	Essex Property Trust REIT	681,675	0.04
9,681	Estee Lauder Companies	961,099	0.05
4,515	Etsy	248,467	0.01
1,440	Everest	511,937	0.03
13,768	Eversource Energy	728,512	0.04
5,858	Exact Sciences	230,931	0.01
38,376	Exelon	1,239,275	0.06
4,704	Expedia	552,981	0.03
4,742	Expeditors International of Washington	552,138	0.03
34,385	Experian	1,494,901	0.08
7,537	Extra Space Storage REIT	1,092,909	0.06
2,029	F5	326,060	0.02
1,196	FactSet Research Systems	455,601	0.02
847	Fair Isaac	1,176,482	0.06
18,146	Fastenal	1,063,956	0.06
6,584	Ferguson	1,189,635	0.06
18,589	Ferrovial	674,037	0.04
8,923	Fidelity National Financial	411,453	0.02
19,684	Fidelity National Information Services	1,384,079	0.07
21,960	Fifth Third Bancorp	747,675	0.04
320	First Citizens BancShares	502,687	0.03
7,272	First Solar	1,529,783	0.08
19,748	Fiserv	2,746,202	0.14
137,325	Ford Motor	1,606,770	0.08
22,070	Fortinet	1,241,109	0.06
11,074	Fortive	765,648	0.04
4,406	Fortune Brands Innovations	266,970	0.01
8,379	Fox Class A	268,707	0.01
4,969	Fox Class B	148,456	0.01
10,138	Franklin Resources	211,415	0.01
8,885	Gaming and Leisure Properties REIT	374,799	0.02
5,368	Garmin	816,006	0.04
2,625	Gartner	1,099,867	0.06
14,984	GE HealthCare Technologies	1,089,390	0.06
19,507	Gen Digital	454,663	0.02
20,897	General Mills	1,233,445	0.06
42,886	General Motors	1,859,094	0.10
4,414	Genuine Parts	569,671	0.03
43,013	Gilead Sciences	2,753,554	0.14
8,188	Global Payments	738,773	0.04
4,583	GoDaddy	597,426	0.03
10,710	Goldman Sachs	4,520,035	0.24
5,477	Graco	405,147	0.02
–	GRAIL	2	–
142,167	GSK	2,564,698	0.13
245,987	Haleon	935,975	0.05
9,977	Hartford Financial Services	935,934	0.05
6,694	HCA Healthcare	2,006,670	0.11
29,562	Healthpeak Properties REIT	540,625	0.03
1,510	HEICO	315,047	0.02

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD GREEN TRANSITION INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Equities: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>United States: 74.48% (31 Dec 2023: 70.71%) (continued)</b>			
2,469	HEICO - New York	408,954	0.02
3,772	Henry Schein	225,598	0.01
4,950	Hershey	849,040	0.04
49,727	Hewlett Packard Enterprise	982,245	0.05
7,266	Hologic	503,383	0.03
32,775	Home Depot	10,527,143	0.55
9,732	Hormel Foods	276,864	0.01
24,659	Host Hotels & Resorts REIT	413,687	0.02
12,608	Howmet Aerospace	913,234	0.05
33,306	HP	1,088,291	0.06
1,751	Hubbell	597,113	0.03
1,517	HubSpot	834,814	0.04
4,076	Humana	1,421,038	0.07
51,386	Huntington Bancshares	631,927	0.03
2,445	IDEX	459,001	0.02
2,985	IDEXX Laboratories	1,356,932	0.07
9,953	Illinois Tool Works	2,200,572	0.12
5,311	Illumina	517,250	0.03
6,510	Incyte	368,217	0.02
13,728	Ingersoll-Rand	1,163,566	0.06
2,262	Insulet	425,912	0.02
207,859	Intel	6,006,432	0.31
18,942	Intercontinental Exchange	2,419,380	0.13
47,676	International Business Machines	7,693,552	0.40
8,189	International Flavors & Fragrances	727,478	0.04
11,229	International Paper	452,094	0.02
13,488	Interpublic	366,098	0.02
9,228	Intuit	5,658,721	0.30
11,692	Intuitive Surgical	4,852,984	0.25
19,927	Invitation Homes REIT	667,301	0.03
6,104	IQVIA	1,204,226	0.06
10,406	Iron Mountain REIT	870,152	0.05
4,607	Jabil	467,642	0.02
2,209	Jack Henry & Associates	342,186	0.02
16,966	James Hardie Industries	500,065	0.03
2,820	JB Hunt Transport Services	420,994	0.02
3,876	JM Smucker	394,345	0.02
83,335	Johnson & Johnson	11,364,818	0.60
26,457	Johnson Controls International	1,640,865	0.09
94,562	JPMorgan Chase & Co	17,845,682	0.93
11,913	Juniper Networks	405,270	0.02
9,931	Kellanova	534,472	0.03
63,014	Kenvue	1,068,901	0.06
41,206	Keurig Dr Pepper	1,284,143	0.07
29,429	KeyCorp	390,190	0.02
5,511	Keysight Technologies	703,176	0.04
21,464	Kimco Realty REIT	389,727	0.02
20,805	KKR	2,042,937	0.11
4,470	KLA	3,438,824	0.18
31,572	Kraft Heinz	949,148	0.05
22,929	Kroger	1,068,201	0.06
2,803	Labcorp	532,250	0.03
4,299	Lam Research	4,271,323	0.22
13,199	Las Vegas Sands	544,955	0.03
4,485	Lattice Semiconductor	242,673	0.01
8,556	Lennar	1,196,443	0.06

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD GREEN TRANSITION INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Equities: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>United States: 74.48% (31 Dec 2023: 70.71%) (continued)</b>			
983	Lennox International	490,679	0.03
7,442	Liberty Media-Liberty Formula One	498,841	0.03
5,076	Live Nation Entertainment	443,969	0.02
8,950	LKQ	347,311	0.02
6,439	Loews	449,033	0.02
18,705	Lowe's Cos	3,847,636	0.20
2,376	LPL Financial	619,190	0.03
4,030	Lululemon Athletica	1,123,173	0.06
8,415	LyondellBasell Industries	751,088	0.04
5,832	M&T Bank	823,636	0.04
2,031	Manhattan Associates	467,466	0.02
425	Markel	624,824	0.03
1,264	MarketAxess	236,501	0.01
16,966	Marsh & McLennan	3,335,736	0.17
32,006	Marvell Technology	2,087,445	0.11
7,070	Masco	439,801	0.02
30,174	Mastercard	12,420,398	0.65
8,425	Match	238,816	0.01
8,805	McCormick	582,810	0.03
26,201	McDonald's	6,230,056	0.33
4,407	McKesson	2,401,553	0.13
45,596	Medtronic	3,348,599	0.18
87,622	Merck & Co	10,121,393	0.53
74,379	Meta Platforms	34,992,656	1.83
21,761	MetLife	1,425,150	0.07
713	Mettler-Toledo International	929,771	0.05
9,959	MGM Resorts International	412,949	0.02
18,297	Microchip Technology	1,562,095	0.08
271,807	Microsoft	113,351,189	5.94
513	MicroStrategy	659,340	0.03
3,874	Mid-America Apartment Communities REIT	515,485	0.03
10,995	Moderna	1,218,247	0.06
1,789	Molina Healthcare	496,263	0.03
6,673	Molson Coors Beverage	316,481	0.02
1,316	Monday.com	295,629	0.02
49,132	Mondelez International	2,999,951	0.16
2,241	MongoDB	522,660	0.03
1,669	Monolithic Power Systems	1,279,574	0.07
26,121	Monster Beverage	1,217,396	0.06
5,747	Moody's	2,257,135	0.12
40,256	Morgan Stanley	3,650,553	0.19
10,120	Mosaic	272,888	0.01
5,617	Motorola Solutions	2,023,273	0.11
13,099	Nasdaq	736,502	0.04
105,644	Nestle	10,061,181	0.53
7,119	NetApp	855,542	0.04
15,009	Netflix	9,451,153	0.49
3,153	Neurocrine Biosciences	405,014	0.02
42,485	Newmont	1,659,759	0.09
13,493	News	347,098	0.02
83,032	NextEra Energy	5,485,884	0.29
45,627	Nike	3,208,684	0.17
1,808	Nordson	391,274	0.02
7,282	Northern Trust	570,602	0.03
7,507	NRG Energy	545,365	0.03
1,055,615	NVIDIA	121,680,126	6.37

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD GREEN TRANSITION INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Equities: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>United States: 74.48% (31 Dec 2023: 70.71%) (continued)</b>			
103	NVR	729,295	0.04
1,996	O'Reilly Automotive	1,966,779	0.10
5,122	Okta	447,372	0.02
6,540	Omnicom	547,365	0.03
67,349	Oracle	8,873,038	0.46
13,798	Otis Worldwide	1,239,277	0.06
20,275	PACCAR	1,947,384	0.10
2,843	Packaging Corporation of America	484,272	0.03
64,296	Palantir Technologies	1,519,587	0.08
11,210	Palo Alto Networks	3,545,885	0.19
14,697	Paramount Global	142,479	0.01
4,283	Parker Hannifin	2,021,352	0.11
11,631	Paychex	1,286,654	0.07
1,856	Paycom Software	247,709	0.01
1,384	Paylocity	170,264	0.01
35,607	PayPal	1,927,944	0.10
5,279	Pentair	377,645	0.02
54,589	PepsiCo	8,400,619	0.44
196,013	Pfizer	5,117,279	0.27
18,481	Pinterest	759,932	0.04
13,347	PNC Financial Services	1,936,265	0.10
1,265	Pool	362,745	0.02
7,958	PPG Industries	934,763	0.05
7,714	Principal Financial	564,650	0.03
92,966	Procter & Gamble	14,305,531	0.75
20,531	Progressive	3,979,001	0.21
37,126	Prologis REIT	3,890,479	0.20
12,227	Prudential Financial	1,336,956	0.07
3,901	PTC	661,250	0.03
5,293	Public Storage REIT	1,420,603	0.07
6,707	PulteGroup	689,005	0.04
9,993	Pure Storage	598,694	0.03
7,593	QIAGEN	292,710	0.02
3,182	Qorvo	344,520	0.02
37,535	QUALCOMM	6,975,714	0.37
5,593	Quanta Services	1,325,986	0.07
3,610	Quest Diagnostics	461,056	0.02
6,495	Raymond James Financial	749,099	0.04
28,747	Realty Income REIT	1,416,764	0.07
5,500	Regency Centers REIT	319,198	0.02
3,780	Regeneron Pharmaceuticals	3,706,922	0.19
33,065	Regions Financial	618,262	0.03
1,823	Reliance	485,793	0.03
1,811	Repligen	213,011	0.01
4,677	ResMed	835,336	0.04
3,973	Revvity	388,718	0.02
54,389	Rivian Automotive	681,036	0.04
17,059	Robinhood Markets	361,474	0.02
16,343	Roblox	567,411	0.03
1,114	Roche	316,708	0.02
24,246	Roche Holding	6,281,317	0.33
3,892	Rockwell Automation	999,664	0.05
4,277	Roku	239,161	0.01
9,163	Rollins	417,133	0.02
3,523	Roper Technologies	1,852,833	0.10
10,724	Ross Stores	1,454,081	0.08

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD GREEN TRANSITION INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Equities: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>United States: 74.48% (31 Dec 2023: 70.71%) (continued)</b>			
11,813	Royalty Pharma	290,654	0.02
4,562	RPM International	458,350	0.02
11,583	S&P Global	4,820,171	0.25
38,034	Salesforce	9,123,901	0.48
7,575	Samsara	238,188	0.01
39,056	Sanofi	3,512,697	0.18
3,337	SBA Communications REIT	611,200	0.03
26,455	Schneider Electric	5,933,856	0.31
7,016	Seagate Technology	676,037	0.04
3,925	SEI Investments	236,910	0.01
21,376	Sempra	1,517,013	0.08
8,336	ServiceNow	6,118,667	0.32
8,479	Sherwin-Williams	2,360,987	0.12
11,417	Simon Property REIT	1,617,075	0.08
5,111	Skyworks Solutions	508,263	0.03
35,761	Snap	554,225	0.03
1,677	Snap-on	409,005	0.02
4,677	Solventum	230,763	0.01
6,958	SS&C Technologies	406,865	0.02
5,088	Stanley Black & Decker	379,268	0.02
37,132	Starbucks	2,697,202	0.14
11,086	State Street	765,443	0.04
5,912	Steel Dynamics	714,349	0.04
73,490	Stellantis	1,357,360	0.07
3,251	STERIS	665,943	0.03
12,555	Stryker	3,985,854	0.21
3,821	Sun Communities REIT	429,036	0.02
2,046	Super Micro Computer	1,564,161	0.08
10,561	Swiss Re	1,222,700	0.06
13,334	Synchrony Financial	587,107	0.03
5,011	Synopsys	2,782,221	0.15
16,067	Sysco	1,070,234	0.06
8,622	T Rowe Price	927,644	0.05
5,294	Take-Two Interactive Software	768,056	0.04
16,514	Target	2,281,066	0.12
10,734	TE Connectivity	1,506,616	0.08
1,553	Teleflex	304,775	0.02
4,771	Teradyne	660,127	0.03
226,493	Tesla	41,817,993	2.19
33,231	Texas Instruments	6,031,655	0.32
13,343	Thermo Fisher Scientific	6,884,702	0.36
37,256	TJX	3,827,278	0.20
18,634	T-Mobile US	3,063,157	0.16
11,566	Toast	278,102	0.01
3,242	Toro	282,864	0.01
3,444	Tractor Supply	867,628	0.05
14,950	Trade Desk	1,362,413	0.07
3,688	Tradeweb Markets	364,757	0.02
8,041	Trane Technologies	2,467,857	0.13
1,839	TransDigm	2,192,232	0.11
6,586	TransUnion	455,720	0.02
8,214	Travelers Cos	1,558,418	0.08
8,617	Trimble	449,604	0.02
43,028	Truist Financial	1,559,727	0.08
5,636	Twilio	298,746	0.02
1,312	Tyler Technologies	615,486	0.03

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD GREEN TRANSITION INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing:</b>			
<b>99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>Equities: 99.35% (31 Dec 2023: 99.23%) (continued)</b>			
<b>United States: 74.48% (31 Dec 2023: 70.71%) (continued)</b>			
9,525	Tyson Foods	507,822	0.03
67,668	Uber Technologies	4,588,859	0.24
12,631	UDR REIT	484,969	0.03
3,398	U-Haul	190,294	0.01
14,132	UiPath	167,197	0.01
1,508	Ulta Beauty	542,936	0.03
2,259	United Rentals	1,363,157	0.07
1,420	United Therapeutics	422,058	0.02
31,874	UnitedHealth	15,145,466	0.79
8,863	Unity Software	134,465	0.01
52,169	US Bancorp	1,932,456	0.10
5,172	Veeva Systems	883,161	0.05
14,247	Ventas REIT	681,410	0.04
8,589	Veralto	765,096	0.04
4,804	Verisk Analytics	1,208,228	0.06
154,347	Verizon Communications	5,939,137	0.31
8,853	Vertex Pharmaceuticals	3,871,778	0.20
11,552	Vertiv	933,106	0.05
41,680	Viatris	413,397	0.02
32,854	VICI Properties REIT	877,946	0.05
57,280	Visa	14,027,788	0.73
4,734	Vulcan Materials	1,098,438	0.06
24,543	Walgreens Boots Alliance	276,975	0.01
168,235	Walmart	10,628,590	0.56
63,229	Walt Disney	5,857,716	0.31
70,583	Warner Bros Discovery	489,981	0.03
1,939	Waters	524,882	0.03
1,137	Watsco	491,443	0.03
116,614	Wells Fargo	6,462,053	0.34
19,696	Welltower REIT	1,915,846	0.10
2,414	West Pharmaceutical Services	741,915	0.04
10,167	Western Digital	718,781	0.04
6,274	Westinghouse Air Brake Technologies	925,221	0.05
8,648	WestRock	405,550	0.02
2,264	Williams-Sonoma	596,488	0.03
3,531	Willis Towers Watson	863,649	0.05
7,207	Workday	1,503,333	0.08
8,104	WP Carey REIT	416,259	0.02
6,346	WR Berkley	465,284	0.02
1,507	WW Grainger	1,268,650	0.07
3,557	Wynn Resorts	297,039	0.02
8,307	Xylem	1,051,251	0.05
10,466	Yum! Brands	1,293,517	0.07
1,692	Zebra Technologies	487,716	0.03
5,566	Zillow	240,921	0.01
7,168	Zimmer Biomet	725,862	0.04
15,965	Zoetis	2,582,405	0.14
9,196	Zoom Video Communications	507,871	0.03
2,917	Zscaler	523,087	0.03
<b>Total United States</b>		<b>1,422,332,780</b>	<b>74.48</b>
<b>Total Equities</b>		<b>1,897,256,609</b>	<b>99.35</b>
<b>Total Transferable Securities Admitted to an Official Stock Exchange Listing</b>		<b>1,897,256,609</b>	<b>99.35</b>

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD GREEN TRANSITION INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Financial Assets at Fair Value through Profit or Loss

Unrealised Gains on Futures Contracts: 0.00% (31 Dec 2023: 0.01%)

Counterparty	Description	Currency	No. of Contracts	Notional Value €	Unrealised Gains €	% of Net Assets
<b>Australia: 0.00% (31 Dec 2023: 0.00%)</b>						
Bank of America	SFE S&P ASX Share Price Index 200 Futures September 2024	AUD	2	242,152	2,005	—
	<b>Total Australia</b>				<u>2,005</u>	<u>—</u>
<b>Canada: 0.00% (31 Dec 2023: 0.00%)</b>						
Bank of America	S&P/TSX 60 Index Futures September 2024	CAD	2	357,443	2,151	—
	<b>Total Canada</b>				<u>2,151</u>	<u>—</u>
<b>Japan: 0.00% (31 Dec 2023: 0.00%)</b>						
Bank of America	OSE TOPIX Index Futures September 2024	JPY	4	652,082	4,802	—
	<b>Total Japan</b>				<u>4,802</u>	<u>—</u>
<b>Singapore: 0.00% (31 Dec 2023: 0.00%)</b>						
Bank of America	SGX MSCI Singapore Index Futures July 2024	SGD	5	108,899	1,567	—
	<b>Total Singapore</b>				<u>1,567</u>	<u>—</u>
<b>United States: 0.00% (31 Dec 2023: 0.01%)</b>						
Bank of America	CME E-Mini Standard & Poor's 500 Index Future September 2024	USD	31	7,985,374	15,143	—
Bank of America	Eurex Euro Stoxx Index 50 Futures September 2024	EUR	16	788,160	950	—
	<b>Total United States</b>				<u>16,093</u>	<u>—</u>
	<b>Total Unrealised Gains on Futures Contracts</b>				<u>26,618</u>	<u>—</u>

Unrealised Gains on Forward Currency Contracts: 0.00% (31 Dec 2023: 0.01%)

Counterparty	Currency Buys	Currency Sells	Currency Rate	Maturity Date	Unrealised Gains €	% of Net Assets	
Northern Trust	GBP	758,205 JPY	151,116,562	199.3083	02/07/2024	17,745	—
Northern Trust	GBP	1,136,142 EUR	1,331,468	1.1719	02/07/2024	8,580	—
Northern Trust	GBP	197,774 JPY	39,417,915	199.3079	02/07/2024	4,629	—
Northern Trust	GBP	296,268 EUR	347,203	1.1719	02/07/2024	2,237	—
Northern Trust	GBP	152,657 DKK	1,333,900	8.7379	02/07/2024	1,186	—
Northern Trust	GBP	20,719 JPY	4,086,571	197.2378	02/07/2024	734	—
Northern Trust	GBP	39,778 DKK	347,577	8.7379	02/07/2024	309	—
Northern Trust	GBP	42,371 EUR	49,733	1.1738	02/07/2024	243	—
Northern Trust	GBP	5,213 JPY	1,028,257	197.2486	02/07/2024	185	—
Northern Trust	GBP	12,747 NOK	170,402	13.3680	02/07/2024	102	—
Northern Trust	GBP	12,372 ILS	58,574	4.7344	02/07/2024	85	—
Northern Trust	GBP	112,684 SEK	1,507,671	13.3796	02/07/2024	74	—
Northern Trust	GBP	10,854 EUR	12,740	1.1738	02/07/2024	62	—
Northern Trust	GBP	6,793 DKK	59,425	8.7480	02/07/2024	44	—
Northern Trust	HKD	22,715 GBP	2,277	0.1002	02/07/2024	29	—
Northern Trust	GBP	3,324 NOK	44,440	13.3694	02/07/2024	27	—
Northern Trust	GBP	3,227 ILS	15,277	4.7341	02/07/2024	22	—
Northern Trust	GBP	29,380 SEK	393,090	13.3795	02/07/2024	19	—
Northern Trust	GBP	4,245 SEK	56,654	13.3461	02/07/2024	15	—
Northern Trust	HKD	10,803 GBP	1,084	0.1003	02/07/2024	12	—
Northern Trust	GBP	1,775 DKK	15,526	8.7470	02/07/2024	11	—
Northern Trust	GBP	11,298 CHF	12,824	1.1351	02/07/2024	10	—
Northern Trust	SGD	2,976 GBP	1,730	0.5813	02/07/2024	9	—
Northern Trust	HKD	6,011 GBP	603	0.1003	02/07/2024	8	—



NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD GREEN TRANSITION INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Financial Assets at Fair Value through Profit or Loss

Unrealised Gains on Forward Currency Contracts: 0.00% (31 Dec 2023: 0.01%) (continued)

Counterparty	Currency Buys	Currency Sells	Currency Rate	Currency Rate	Maturity Date	Unrealised Gains €	% of Net Assets
Northern Trust	GBP	7,784 CHF	8,836	1.1351	02/07/2024	7	–
Northern Trust	GBP	7,883 NZD	16,345	2.0734	02/07/2024	4	–
Northern Trust	GBP	1,092 SEK	14,576	13.3480	02/07/2024	4	–
Northern Trust	GBP	4,863 CHF	5,519	1.1349	02/07/2024	4	–
Northern Trust	HKD	2,822 GBP	283	0.1003	02/07/2024	3	–
Northern Trust	SGD	776 GBP	451	0.5812	02/07/2024	2	–
Northern Trust	GBP	51,065 HKD	503,579	9.8615	02/08/2024	1	–
Northern Trust	GBP	242 NZD	502	2.0744	02/07/2024	1	–
Northern Trust	GBP	2,056 NZD	4,263	2.0734	02/07/2024	1	–
Northern Trust	HKD	2,684 GBP	272	0.1013	02/08/2024	–	–
Northern Trust	HKD	10,299 GBP	1,044	0.1014	02/08/2024	–	–
Northern Trust	USD	88 GBP	70	0.7955	02/08/2024	–	–
Northern Trust	GBP	62 NZD	128	2.0645	02/07/2024	–	–
Northern Trust	GBP	13,412 HKD	132,260	9.8613	02/08/2024	–	–
<b>Total Unrealised Gains on Forward Currency Contracts</b>						<b>36,404</b>	<b>–</b>

Financial Liabilities at Fair Value through Profit or Loss

Unrealised Losses on Futures Contracts: 0.00% (31 Dec 2023: 0.00%)

Counterparty	Description	Currency	No. of Contracts	Notional Value €	Unrealised Losses €	% of Net Assets
<b>Hong Kong: 0.00% (31 Dec 2023: 0.00%)</b>						
Bank of America	Hang Seng Index Futures July 2024	HKD	1	105,347	(692)	–
<b>Total Hong Kong</b>						<b>(692)</b>
<b>Sweden: 0.00% (31 Dec 2023: 0.00%)</b>						
Bank of America	OML Stockholm Index Futures July 2024	SEK	7	158,995	(246)	–
<b>Total Sweden</b>						<b>(246)</b>
<b>Switzerland: 0.00% (31 Dec 2023: 0.00%)</b>						
Bank of America	SOF Index Futures September 2024	CHF	2	249,680	(1,306)	–
<b>Total Switzerland</b>						<b>(1,306)</b>
<b>United Kingdom: 0.00% (31 Dec 2023: 0.00%)</b>						
Bank of America	FTSE 100 Index Futures September 2024	GBP	4	387,433	(1,699)	–
<b>Total United Kingdom</b>						<b>(1,699)</b>
<b>Total Unrealised Losses on Futures Contracts</b>						<b>(3,943)</b>

Unrealised Losses on Forward Currency Contracts: 0.00% (31 Dec 2023: (0.01%))

Counterparty	Currency Buys	Currency Sells	Currency Rate	Currency Rate	Maturity Date	Unrealised Losses €	% of Net Assets
Northern Trust	ILS	17 GBP	3	0.1765	02/07/2024	–	–
Northern Trust	ILS	16 GBP	3	0.1875	02/07/2024	–	–
Northern Trust	ILS	298 GBP	63	0.2114	02/07/2024	–	–
Northern Trust	GBP	104 NOK	1,405	13.5096	02/07/2024	–	–
Northern Trust	NZD	280 GBP	135	0.4821	02/07/2024	–	–
Northern Trust	GBP	312 SGD	537	1.7212	02/07/2024	(1)	–
Northern Trust	GBP	1,980 NZD	4,111	2.0763	02/08/2024	(1)	–

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD GREEN TRANSITION INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

**Financial Liabilities at Fair Value through Profit or Loss**

**Unrealised Losses on Forward Currency Contracts: 0.00% (31 Dec 2023: (0.01%)) (continued)**

Counterparty	Currency Buys	Currency Sells	Currency Rate	Maturity Date	Unrealised	% of	
					Losses		Net Assets
					€		
Northern Trust	ILS	1,136 GBP	239	0.2104	02/07/2024	(1)	–
Northern Trust	GBP	3,144 ILS	14,963	4.7592	02/08/2024	(2)	–
Northern Trust	NZD	1,073 GBP	519	0.4837	02/07/2024	(2)	–
Northern Trust	GBP	3,407 NOK	45,845	13.4561	02/08/2024	(2)	–
Northern Trust	GBP	408 NOK	5,517	13.5221	02/07/2024	(2)	–
Northern Trust	GBP	7,538 NZD	15,650	2.0761	02/08/2024	(5)	–
Northern Trust	GBP	11,971 ILS	56,971	4.7591	02/08/2024	(6)	–
Northern Trust	GBP	10,931 SGD	18,711	1.7117	02/08/2024	(6)	–
Northern Trust	GBP	1,233 SGD	2,121	1.7202	02/07/2024	(6)	–
Northern Trust	GBP	12,970 NOK	174,542	13.4574	02/08/2024	(7)	–
Northern Trust	GBP	30,481 SEK	407,665	13.3744	02/08/2024	(15)	–
Northern Trust	GBP	973 AUD	1,869	1.9209	02/07/2024	(17)	–
Northern Trust	GBP	42,688 DKK	375,007	8.7848	02/08/2024	(17)	–
Northern Trust	GBP	41,616 SGD	71,236	1.7117	02/08/2024	(22)	–
Northern Trust	GBP	73,819 CAD	127,657	1.7293	02/08/2024	(25)	–
Northern Trust	GBP	54,947 AUD	103,977	1.8923	02/08/2024	(26)	–
Northern Trust	GBP	2,636 CAD	4,609	1.7485	02/07/2024	(34)	–
Northern Trust	GBP	11,020 SGD	18,949	1.7195	02/07/2024	(48)	–
Northern Trust	GBP	98,375 CHF	111,400	1.1324	02/08/2024	(51)	–
Northern Trust	GBP	116,039 SEK	1,551,982	13.3747	02/08/2024	(57)	–
Northern Trust	GBP	3,714 AUD	7,133	1.9206	02/07/2024	(64)	–
Northern Trust	GBP	162,539 DKK	1,427,875	8.7848	02/08/2024	(64)	–
Northern Trust	GBP	199,750 JPY	40,446,172	202.4840	02/08/2024	(70)	–
Northern Trust	GBP	281,040 CAD	486,007	1.7293	02/08/2024	(96)	–
Northern Trust	GBP	209,192 AUD	395,856	1.8923	02/08/2024	(98)	–
Northern Trust	GBP	305,466 EUR	359,943	1.1783	02/08/2024	(113)	–
Northern Trust	GBP	10,500 CAD	18,359	1.7485	02/07/2024	(135)	–
Northern Trust	GBP	14,482 HKD	144,181	9.9559	02/07/2024	(150)	–
Northern Trust	GBP	42,251 SGD	72,654	1.7196	02/07/2024	(186)	–
Northern Trust	GBP	374,531 CHF	424,119	1.1324	02/08/2024	(194)	–
Northern Trust	GBP	760,478 JPY	153,984,141	202.4834	02/08/2024	(266)	–
Northern Trust	GBP	70,908 CAD	123,047	1.7353	02/07/2024	(270)	–
Northern Trust	GBP	1,162,976 EUR	1,370,382	1.1783	02/08/2024	(429)	–
Northern Trust	GBP	2,502,764 USD	3,164,893	1.2646	02/08/2024	(532)	–
Northern Trust	GBP	55,535 HKD	552,909	9.9560	02/07/2024	(575)	–
Northern Trust	GBP	53,349 AUD	102,108	1.9140	02/07/2024	(704)	–
Northern Trust	GBP	92,428 CHF	105,881	1.1456	02/07/2024	(924)	–
Northern Trust	GBP	271,707 CAD	471,495	1.7353	02/07/2024	(1,033)	–
Northern Trust	GBP	93,812 USD	119,936	1.2785	02/07/2024	(1,258)	–
Northern Trust	GBP	9,528,355 USD	12,049,167	1.2646	02/08/2024	(2,024)	–
Northern Trust	GBP	204,735 AUD	391,855	1.9140	02/07/2024	(2,701)	–
Northern Trust	GBP	354,253 CHF	405,814	1.1455	02/07/2024	(3,541)	–
Northern Trust	GBP	367,603 USD	469,970	1.2785	02/07/2024	(4,930)	–
Northern Trust	GBP	2,390,809 USD	3,044,958	1.2736	02/07/2024	(21,214)	–
Northern Trust	GBP	9,166,542 USD	11,674,599	1.2736	02/07/2024	(81,337)	–
<b>Total Unrealised Losses on Forward Currency Contracts</b>						<b>(123,261)</b>	<b>–</b>
					<b>Fair Value</b>		<b>% of</b>
					<b>€</b>		<b>Net Assets</b>
<b>Total Investments (31 Dec 2023: 99.24%)</b>					1,897,192,427		99.35
<b>Cash and Cash Equivalents (31 Dec 2023: 1.24%)*</b>					3,649,505		0.19
<b>Margin Cash (31 Dec 2023: 0.08%)</b>					1,203,581		0.06
<b>Other Net Assets (31 Dec 2023: (0.56%))</b>					7,654,309		0.40
<b>Net Assets Attributable to Holders of Redeemable Participating Units</b>					<b>1,909,699,822</b>		<b>100.00</b>

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD GREEN TRANSITION INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

*As at 30 June 2024*

	<b>% of Total Assets</b>
<b>Analysis of Total Assets</b>	
Transferable securities admitted to an official stock exchange listing (31 Dec 2023: 98.37%)	98.94
Over-the-counter financial derivative instruments (31 Dec 2023: 0.01%)	–
Financial derivative instruments dealt on a regulated market (31 Dec 2023: 0.01%)	–
Cash and Cash Equivalents (31 Dec 2023: 1.23%)	0.19
Margin Cash (31 Dec 2023: 0.08%)	0.06
Other assets (31 Dec 2023: 0.30%)	0.81
	<u>100.00</u>

\*Included within Cash and Cash Equivalents are investments in 1,042,075 EUR shares in the Northern Trust Global Funds plc (“NTGF”) The Euro Liquidity Fund and 65,000 GBP shares in the Northern Trust Global Funds plc (“NTGF”) The Sterling Fund with fair values of €1,042,075 and €76,666, respectively.

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST HIGH DIVIDEND ESG WORLD EQUITY FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing:</b>			
<b>98.91% (31 Dec 2023: 98.65%)</b>			
<b>Equities: 98.91% (31 Dec 2023: 98.65%)</b>			
<b>Australia: 3.42% (31 Dec 2023: 4.09%)</b>			
66,674	Ampol	1,440,043	0.30
150,923	Australia & New Zealand Banking	2,846,420	0.60
3,615	Commonwealth Bank of Australia	307,531	0.06
274,560	Fortescue	3,925,842	0.83
770,475	Pilbara Minerals	1,579,705	0.33
68,116	Rio Tinto	4,478,344	0.94
89,803	Woodside Energy	1,691,893	0.36
	<b>Total Australia</b>	<b>16,269,778</b>	<b>3.42</b>
<b>Austria: 0.31% (31 Dec 2023: 0.26%)</b>			
33,807	OMV	1,473,220	0.31
	<b>Total Austria</b>	<b>1,473,220</b>	<b>0.31</b>
<b>Belgium: 0.65% (31 Dec 2023: 0.78%)</b>			
44,059	KBC	3,111,813	0.65
	<b>Total Belgium</b>	<b>3,111,813</b>	<b>0.65</b>
<b>Canada: 3.39% (31 Dec 2023: 3.64%)</b>			
39,628	Bank of Nova Scotia	1,812,343	0.38
47,198	BCE	1,528,369	0.32
55,626	Enbridge - Toronto	1,978,527	0.42
135,351	IGM Financial	3,736,038	0.79
3,567	Manulife Financial	94,965	0.02
41,905	National Bank of Canada	3,323,062	0.70
83,663	Pembina Pipeline	3,103,544	0.65
3,361	Royal Bank of Canada	357,752	0.08
2,907	Toronto-Dominion Bank	159,759	0.03
	<b>Total Canada</b>	<b>16,094,359</b>	<b>3.39</b>
<b>Denmark: 0.77% (31 Dec 2023: 1.82%)</b>			
19,870	Novo Nordisk	2,871,615	0.61
5,141	Pandora	776,521	0.16
	<b>Total Denmark</b>	<b>3,648,136</b>	<b>0.77</b>
<b>Finland: 1.23% (31 Dec 2023: 1.43%)</b>			
80,957	Kesko	1,422,089	0.30
336,578	Nordea Bank	4,009,486	0.84
11,787	UPM-Kymmene	412,079	0.09
	<b>Total Finland</b>	<b>5,843,654</b>	<b>1.23</b>
<b>France: 1.82% (31 Dec 2023: 2.33%)</b>			
530	Air Liquide	91,611	0.02
97,678	AXA	3,200,263	0.67
43,604	Bouygues	1,400,576	0.30
30,040	Cie Generale des Etablissements Michelin	1,162,575	0.24
108,256	Credit Agricole	1,478,138	0.31
203	L'Oreal	89,213	0.02
9,507	La Francaise des Jeux	324,014	0.07
13,427	TotalEnergies	896,953	0.19
	<b>Total France</b>	<b>8,643,343</b>	<b>1.82</b>
<b>Germany: 1.12% (31 Dec 2023: 1.60%)</b>			
32,898	BASF	1,593,152	0.33
17,326	Bayerische Motoren Werke	1,641,141	0.35
26,128	Mercedes-Benz	1,808,133	0.38

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST HIGH DIVIDEND ESG WORLD EQUITY FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
	<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.91% (31 Dec 2023: 98.65%) (continued)</b>		
	<b>Equities: 98.91% (31 Dec 2023: 98.65%) (continued)</b>		
	<b>Germany: 1.12% (31 Dec 2023: 1.60%) (continued)</b>		
1,504	Siemens	280,022	0.06
	<b>Total Germany</b>	<u>5,322,448</u>	<u>1.12</u>
	<b>Hong Kong: 0.34% (31 Dec 2023: 0.11%)</b>		
1,569,847	Sino Land	1,618,627	0.34
	<b>Total Hong Kong</b>	<u>1,618,627</u>	<u>0.34</u>
	<b>Italy: 1.25% (31 Dec 2023: 0.31%)</b>		
594,389	Enel	4,136,915	0.87
480,411	Intesa Sanpaolo	1,787,150	0.38
	<b>Total Italy</b>	<u>5,924,065</u>	<u>1.25</u>
	<b>Japan: 5.14% (31 Dec 2023: 5.57%)</b>		
509,200	Daiwa Securities	3,884,051	0.82
28,900	Hoya	3,360,528	0.71
291,900	Isuzu Motors	3,866,958	0.81
87,600	ITOCHE	4,277,076	0.90
48,300	KDDI	1,277,311	0.27
72,900	Marubeni	1,348,464	0.28
10,100	Mitsubishi UFJ Financial	108,559	0.02
334,100	Obayashi	3,971,150	0.84
104,600	ORIX	2,309,705	0.49
	<b>Total Japan</b>	<u>24,403,802</u>	<u>5.14</u>
	<b>Netherlands: 0.34% (31 Dec 2023: 0.57%)</b>		
34,296	ASR Nederland	1,636,042	0.34
	<b>Total Netherlands</b>	<u>1,636,042</u>	<u>0.34</u>
	<b>New Zealand: 0.31% (31 Dec 2023: 0.08%)</b>		
584,223	Spark New Zealand	1,480,945	0.31
	<b>Total New Zealand</b>	<u>1,480,945</u>	<u>0.31</u>
	<b>Norway: 1.15% (31 Dec 2023: 1.05%)</b>		
58,476	Aker BP	1,494,920	0.31
70,972	Equinor	2,026,010	0.43
169,962	Telenor	1,942,651	0.41
	<b>Total Norway</b>	<u>5,463,581</u>	<u>1.15</u>
	<b>People's Republic of China: 0.60% (31 Dec 2023: 0.33%)</b>		
10,545	NXP Semiconductors	2,837,554	0.60
	<b>Total People's Republic of China</b>	<u>2,837,554</u>	<u>0.60</u>
	<b>Spain: 0.54% (31 Dec 2023: 0.91%)</b>		
136,605	Endesa	2,567,236	0.54
	<b>Total Spain</b>	<u>2,567,236</u>	<u>0.54</u>
	<b>Sweden: 0.99% (31 Dec 2023: 0.74%)</b>		
379,519	Tele2	3,823,788	0.81
325,315	Telia	873,327	0.18
	<b>Total Sweden</b>	<u>4,697,115</u>	<u>0.99</u>
	<b>Switzerland: 2.16% (31 Dec 2023: 1.85%)</b>		
5,766	ABB	320,319	0.07
42,300	Adecco	1,403,724	0.30
13,452	Kuehne + Nagel International	3,868,236	0.81

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST HIGH DIVIDEND ESG WORLD EQUITY FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.91% (31 Dec 2023: 98.65%) (continued)</b>			
<b>Equities: 98.91% (31 Dec 2023: 98.65%) (continued)</b>			
<b>Switzerland: 2.16% (31 Dec 2023: 1.85%) (continued)</b>			
8,607	Novartis	921,139	0.19
4,204	Sonova	1,298,721	0.27
28,690	Temenos	1,979,501	0.42
862	Zurich Insurance	459,586	0.10
	<b>Total Switzerland</b>	<b>10,251,226</b>	<b>2.16</b>
<b>United Kingdom: 3.20% (31 Dec 2023: 3.62%)</b>			
6,574	AstraZeneca	1,026,807	0.22
252,061	Aviva	1,518,592	0.32
45,839	Barratt Developments	273,617	0.06
308,995	Burberry	3,428,692	0.72
365,110	HSBC	3,156,442	0.66
530,180	Legal & General	1,521,355	0.32
556,546	M&G	1,435,201	0.30
74,661	Sage	1,027,315	0.22
5,201	Unilever	285,666	0.06
1,745,511	Vodafone	1,539,255	0.32
	<b>Total United Kingdom</b>	<b>15,212,942</b>	<b>3.20</b>
<b>United States: 70.18% (31 Dec 2023: 67.56%)</b>			
40,940	3M	4,183,659	0.88
5,630	Abbott Laboratories	585,013	0.12
28,349	AbbVie	4,862,420	1.02
2,167	Accenture	657,489	0.14
6,461	Agilent Technologies	837,539	0.18
54,671	Ally Financial	2,168,799	0.46
74,685	Alphabet	13,603,873	2.86
39,999	Amazon.com	7,729,807	1.63
491	American Tower REIT	95,441	0.02
10,672	Amgen	3,334,466	0.70
74,196	Annaly Capital Management REIT	1,414,176	0.30
100,968	Apple	21,265,880	4.48
29,060	Applied Materials	6,857,869	1.44
18,126	Automatic Data Processing	4,326,495	0.91
32,535	Bank of America	1,293,917	0.27
69,607	Bank of New York Mellon	4,168,763	0.88
17,748	Best Buy	1,495,979	0.31
168	BlackRock	132,270	0.03
66	Booking	261,459	0.05
24,011	Boston Properties REIT	1,478,117	0.31
15,724	BP	94,454	0.02
103,934	Bristol-Myers Squibb	4,316,379	0.91
1,190	Broadcom	1,910,581	0.40
15,419	Broadridge Financial Solutions	3,037,543	0.64
15,463	Cardinal Health	1,520,322	0.32
1,389	Caterpillar	462,676	0.10
16,647	CH Robinson Worldwide	1,466,934	0.31
1,278	Charles Schwab	94,176	0.02
8,556	Cigna	2,828,357	0.59
115,909	Cisco Systems	5,506,837	1.16
20,771	Citigroup	1,318,128	0.28
17,244	Clorox	2,353,289	0.50
114,186	Coca-Cola	7,267,939	1.53
9,753	Comcast	381,928	0.08
2,359	Costco Wholesale	2,005,126	0.42
17,897	Crown Castle REIT	1,748,537	0.37

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST HIGH DIVIDEND ESG WORLD EQUITY FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.91% (31 Dec 2023: 98.65%) (continued)</b>			
<b>Equities: 98.91% (31 Dec 2023: 98.65%) (continued)</b>			
<b>United States: 70.18% (31 Dec 2023: 67.56%) (continued)</b>			
14,312	Cummins	3,963,422	0.83
8,115	Diamondback Energy	1,624,542	0.34
58,536	Dominion Energy	2,868,264	0.60
29,535	Dow	1,566,832	0.33
70,351	eBay	3,779,256	0.80
12,060	Edison International	866,029	0.18
4,375	Electronic Arts	609,569	0.13
2,356	Eli Lilly and Company	2,133,075	0.45
17,790	Equitable	726,899	0.15
46,380	Exelon	1,605,212	0.34
24,328	Expeditors International of Washington	3,035,891	0.64
25,719	Exxon Mobil	2,960,771	0.62
54,323	Fidelity National Information Services	4,093,781	0.86
160,333	Gen Digital	4,005,118	0.84
42,307	General Mills	2,676,341	0.56
63,125	Gilead Sciences	4,331,006	0.91
14,893	Home Depot	5,126,766	1.08
173,333	Host Hotels & Resorts REIT	3,116,527	0.66
98,522	HP	3,450,240	0.73
32,606	International Business Machines	5,639,208	1.19
12,355	International Paper	533,118	0.11
132,255	Interpublic	3,847,298	0.81
9,958	Intuit	6,544,497	1.38
57,234	Johnson & Johnson	8,365,321	1.76
16,855	JPMorgan Chase & Co	3,409,092	0.72
66,982	Kellanova	3,863,522	0.81
66,778	KeyCorp	948,915	0.20
24,102	Kimberly-Clark	3,330,896	0.70
84,670	Kinder Morgan	1,682,393	0.35
116	KLA	95,643	0.02
4,658	Lam Research	4,960,071	1.04
6,366	Lennox International	3,405,683	0.72
1,823	Linde	799,951	0.17
6,039	Lowe's Cos	1,331,358	0.28
16,685	LyondellBasell Industries	1,596,087	0.34
14,200	Meta Platforms	7,159,924	1.51
46,164	Microsoft	20,633,000	4.34
42,285	Morgan Stanley	4,109,679	0.86
12,248	Nestle	1,250,152	0.26
1,144	Nike	86,223	0.02
224,641	NVIDIA	27,752,149	5.84
3,554	Owens Corning	617,401	0.13
3,618	Paychex	428,950	0.09
5,545	PepsiCo	914,537	0.19
12,494	Procter & Gamble	2,060,511	0.43
34,400	Prudential Financial	4,031,336	0.85
54,881	Public Service Enterprise	4,044,730	0.85
4,436	QUALCOMM	883,563	0.19
2,498	Roche	693,580	0.15
3,971	Salesforce	1,020,944	0.21
27,859	Simon Property REIT	4,228,996	0.89
54,796	Starbucks	4,265,869	0.90
39,263	State Street	2,905,462	0.61
349	Stryker	118,747	0.02
1,443	Thermo Fisher Scientific	797,979	0.17
1,661	TJX	182,876	0.04

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST HIGH DIVIDEND ESG WORLD EQUITY FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing:</b>			
<b>98.91% (31 Dec 2023: 98.65%) (continued)</b>			
<b>Equities: 98.91% (31 Dec 2023: 98.65%) (continued)</b>			
<b>United States: 70.18% (31 Dec 2023: 67.56%) (continued)</b>			
11,401	Trane Technologies	3,750,131	0.79
38,986	Truist Financial	1,514,606	0.32
1,177	Union Pacific	266,308	0.06
8,814	United Parcel Service	1,206,196	0.25
4,236	UnitedHealth	2,157,225	0.45
12,942	Valero Energy	2,028,788	0.43
74,768	Verizon Communications	3,083,432	0.65
1,289	Vertiv	111,589	0.02
57,323	VICI Properties REIT	1,641,731	0.35
346	Visa	90,815	0.02
13,259	Williams-Sonoma	3,743,944	0.79
9,539	Yum! Brands	1,263,536	0.27
25,740	Zoetis	4,462,286	0.94
	<b>Total United States</b>	<b>333,466,426</b>	<b>70.18</b>
	<b>Total Equities</b>	<b>469,966,312</b>	<b>98.91</b>
	<b>Total Transferable Securities Admitted to an Official Stock Exchange Listing</b>	<b>469,966,312</b>	<b>98.91</b>

**Unrealised Gains on Futures Contracts: 0.00% (31 Dec 2023: 0.03%)**

Counterparty	Description	Currency	No. of Contracts	Notional Value US\$	Unrealised Gains US\$	% of Net Assets
<b>Australia: 0.00% (31 Dec 2023: 0.00%)</b>						
	SFE S&P ASX Share Price Index 200					
Citigroup	Futures September 2024	AUD	1	129,763	992	—
	<b>Total Australia</b>				<b>992</b>	<b>—</b>
<b>Japan: 0.00% (31 Dec 2023: 0.00%)</b>						
	Nikkei 225 Index Futures September					
Citigroup	2024	JPY	3	371,037	5,563	—
	<b>Total Japan</b>				<b>5,563</b>	<b>—</b>
<b>United States: 0.00% (31 Dec 2023: 0.03%)</b>						
	<b>Total Unrealised Gains on Futures Contracts</b>				<b>6,555</b>	<b>—</b>

**Financial Liabilities at Fair Value through Profit or Loss**

**Unrealised Losses on Futures Contracts: 0.00% (31 Dec 2023: 0.00%)**

Counterparty	Description	Currency	No. of Contracts	Notional Value US\$	Unrealised Losses US\$	% of Net Assets
<b>United Kingdom: 0.00% (31 Dec 2023: 0.00%)</b>						
	FTSE 100 Index Futures September					
Citigroup	2024	GBP	2	207,616	(1,390)	—
	<b>Total United Kingdom</b>				<b>(1,390)</b>	<b>—</b>
<b>United States: 0.00% (31 Dec 2023: 0.00%)</b>						
	CME E-Mini Standard & Poor's 500					
Citigroup	Index Future September 2024	USD	12	3,312,900	(186)	—



NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST HIGH DIVIDEND ESG WORLD EQUITY FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

**Financial Liabilities at Fair Value through Profit or Loss**

**Unrealised Losses on Futures Contracts: 0.00% (31 Dec 2023: 0.00%) (continued)**

Counterparty	Description	Currency	No. of Contracts	Notional Value US\$	Unrealised Losses US\$	% of Net Assets
<b>United States: 0.00% (31 Dec 2023: 0.00%) (continued)</b>						
Citigroup	Eurex Euro Stoxx Index 50 Futures					
	September 2024	EUR	14	739,122	(3,499)	–
	<b>Total United States</b>				<u>(3,685)</u>	–
	<b>Total Unrealised Losses on Futures Contracts</b>				<u>(5,075)</u>	–
					<b>Fair Value US\$</b>	<b>% of Net Assets</b>
	<b>Total Investments (31 Dec 2023: 98.68%)</b>				469,967,792	98.91
	<b>Cash and Cash Equivalents (31 Dec 2023: 1.02%)*</b>				4,040,860	0.85
	<b>Margin Cash (31 Dec 2023: 0.07%)</b>				329,331	0.07
	<b>Other Net Assets (31 Dec 2023: 0.23%)</b>				831,189	0.17
					<u>475,169,172</u>	<u>100.00</u>
	<b>Net Assets Attributable to Holders of Redeemable Participating Units</b>					
	<b>Analysis of Total Assets</b>					<b>% of Total Assets</b>
	Transferable securities admitted to an official stock exchange listing (31 Dec 2023: 98.63%)					90.27
	Financial derivative instruments dealt on a regulated market (31 Dec 2023: 0.03%)					–
	Cash and Cash Equivalents (31 Dec 2023: 1.02%)					0.78
	Margin Cash (31 Dec 2023: 0.07%)					0.06
	Other assets (31 Dec 2023: 0.25%)					8.89
						<u>100.00</u>

\*Included within Cash and Cash Equivalents is investment in Northern Trust Global Funds plc (“NTGF”) The Euro Liquidity Fund of 1,566,162 EUR shares with a fair value of US\$1,678,534.

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NT EUROPE SDG SCREENED LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.31% (31 Dec 2023: 98.48%)</b>			
<b>Equities: 98.31% (31 Dec 2023: 98.48%)</b>			
<b>Austria: 0.22% (31 Dec 2023: 0.28%)</b>			
46,358	Verbund	3,414,267	0.22
	<b>Total Austria</b>	<b>3,414,267</b>	<b>0.22</b>
<b>Belgium: 1.08% (31 Dec 2023: 1.16%)</b>			
54,387	Ageas	2,321,237	0.15
10,969	D'ieteren	2,172,959	0.14
20,656	Elia	1,806,367	0.12
86,404	KBC	5,694,024	0.37
143,452	Umicore	2,012,631	0.13
104,573	Warehouses De Pauw REIT	2,645,697	0.17
	<b>Total Belgium</b>	<b>16,652,915</b>	<b>1.08</b>
<b>Burkina Faso: 0.08% (31 Dec 2023: 0.09%)</b>			
63,820	Endeavour Mining	1,269,119	0.08
	<b>Total Burkina Faso</b>	<b>1,269,119</b>	<b>0.08</b>
<b>Chile: 0.22% (31 Dec 2023: 0.19%)</b>			
134,338	Antofagasta	3,343,253	0.22
	<b>Total Chile</b>	<b>3,343,253</b>	<b>0.22</b>
<b>Denmark: 9.27% (31 Dec 2023: 9.05%)</b>			
58,795	DSV	8,412,293	0.54
45,317	Genmab	10,603,913	0.68
622,285	Novo Nordisk	83,912,023	5.42
223,634	Novozymes	12,777,885	0.83
130,258	Orsted	6,473,206	0.42
27,912	Pandora	3,933,718	0.25
119,433	Tryg	2,437,522	0.16
691,719	Vestas Wind Systems	14,956,812	0.97
	<b>Total Denmark</b>	<b>143,507,372</b>	<b>9.27</b>
<b>Finland: 3.10% (31 Dec 2023: 2.67%)</b>			
60,521	Elisa	2,592,720	0.17
116,217	Kesko	1,904,797	0.12
115,699	Kone	5,332,567	0.35
212,485	Metso	2,100,202	0.14
252,021	Neste	4,189,849	0.27
2,290,676	Nokia	8,151,370	0.53
55,435	Orion	2,209,639	0.14
155,614	Sampo	6,240,121	0.40
247,686	Stora Enso	3,159,235	0.20
229,384	UPM-Kymmene	7,482,506	0.48
256,814	Wartsila	4,622,652	0.30
	<b>Total Finland</b>	<b>47,985,658</b>	<b>3.10</b>
<b>France: 9.29% (31 Dec 2023: 13.48%)</b>			
15,169	Aéroports de Paris	1,723,198	0.11
621,995	AXA	19,014,387	1.23
353,689	BNP Paribas	21,055,106	1.36
294,845	Carrefour	3,891,954	0.25
34,793	Covivio REIT	1,544,113	0.10
360,507	Credit Agricole	4,592,859	0.30
401,089	Dassault Systemes	14,158,442	0.92
31,274	Eiffage	2,682,058	0.17
31,318	Gecina REIT	2,691,782	0.17

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NT EUROPE SDG SCREENED LOW CARBON INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value €</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.31% (31 Dec 2023: 98.48%) (continued)</b>			
<b>Equities: 98.31% (31 Dec 2023: 98.48%) (continued)</b>			
<b>France: 9.29% (31 Dec 2023: 13.48%) (continued)</b>			
154,457	Getlink	2,386,361	0.16
10,846	Hermes International	23,210,440	1.50
82,409	L'Oreal	33,791,811	2.18
78,667	Publicis Groupe	7,817,927	0.51
77,303	Rexel	1,867,641	0.12
8,467	SEB	809,445	0.05
30,116	Sodexo	2,529,744	0.16
	<b>Total France</b>	<b>143,767,268</b>	<b>9.29</b>
<b>Germany: 6.79% (31 Dec 2023: 7.55%)</b>			
55,483	Adidas	12,372,709	0.80
163,819	Bayerische Motoren Werke Ord	14,478,323	0.94
30,239	Bayerische Motoren Werke Pref	2,493,205	0.16
34,851	Beiersdorf	4,758,904	0.31
358,847	Commerzbank	5,090,245	0.33
65,093	Deutsche Boerse	12,439,272	0.80
109,453	Evonik Industries	2,085,080	0.13
65,994	GEA	2,567,167	0.17
44,217	Henkel Ord	3,247,739	0.21
72,932	Henkel Pref	6,069,401	0.39
43,215	Knorr-Bremse	3,081,229	0.20
46,737	Muenchener Rueckversicherungs-Gesellschaft	21,826,179	1.41
58,144	Porsche	4,042,171	0.26
36,390	Puma	1,560,039	0.10
8,969	Sartorius	1,964,211	0.13
45,904	Symrise	5,246,827	0.34
77,983	Zalando	1,707,048	0.11
	<b>Total Germany</b>	<b>105,029,749</b>	<b>6.79</b>
<b>Hong Kong: 0.52% (31 Dec 2023: 0.00%)</b>			
945,074	Prudential	8,007,927	0.52
	<b>Total Hong Kong</b>	<b>8,007,927</b>	<b>0.52</b>
<b>Ireland: 0.64% (31 Dec 2023: 0.68%)</b>			
70,606	AerCap	6,139,938	0.40
88,877	Smurfit Kappa	3,700,429	0.24
	<b>Total Ireland</b>	<b>9,840,367</b>	<b>0.64</b>
<b>Italy: 3.13% (31 Dec 2023: 2.99%)</b>			
350,474	Assicurazioni Generali	8,162,540	0.53
64,754	Ferrari	24,651,848	1.59
207,985	FincoBank	2,895,151	0.19
173,594	Mediobanca Banca di Credito Finanziario	2,376,502	0.15
74,835	Moncler	4,270,085	0.28
159,401	Poste Italiane	1,896,075	0.12
1,029,636	Snam	4,253,426	0.27
	<b>Total Italy</b>	<b>48,505,627</b>	<b>3.13</b>
<b>Luxembourg: 0.14% (31 Dec 2023: 0.00%)</b>			
45,983	Eurofins Scientific	2,140,509	0.14
	<b>Total Luxembourg</b>	<b>2,140,509</b>	<b>0.14</b>
<b>Netherlands: 9.27% (31 Dec 2023: 9.60%)</b>			
102,892	Akzo Nobel	5,842,208	0.38
90,578	ASML	87,335,308	5.64
54,109	ASR Nederland	2,408,392	0.15

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NT EUROPE SDG SCREENED LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.31% (31 Dec 2023: 98.48%) (continued)</b>			
<b>Equities: 98.31% (31 Dec 2023: 98.48%) (continued)</b>			
<b>Netherlands: 9.27% (31 Dec 2023: 9.60%) (continued)</b>			
1,131,342	ING Groep	18,058,481	1.17
1,343,706	Koninklijke KPN	4,810,468	0.31
92,163	NN	4,004,482	0.26
282,853	Universal Music	7,857,656	0.51
85,118	Wolters Kluwer	13,176,266	0.85
	<b>Total Netherlands</b>	<b>143,493,261</b>	<b>9.27</b>
<b>Norway: 0.76% (31 Dec 2023: 1.27%)</b>			
288,809	DNB Bank	5,307,231	0.34
67,975	Gjensidige Forsikring	1,136,545	0.07
417,588	Orkla	3,174,507	0.21
45,034	SalMar	2,217,868	0.14
	<b>Total Norway</b>	<b>11,836,151</b>	<b>0.76</b>
<b>People's Republic of China: 1.04% (31 Dec 2023: 0.96%)</b>			
485,493	Prosus	16,147,497	1.04
	<b>Total People's Republic of China</b>	<b>16,147,497</b>	<b>1.04</b>
<b>Portugal: 0.17% (31 Dec 2023: 0.24%)</b>			
144,593	Jeronimo Martins	2,638,822	0.17
	<b>Total Portugal</b>	<b>2,638,822</b>	<b>0.17</b>
<b>Republic of South Korea: 0.09% (31 Dec 2023: 0.00%)</b>			
66,018	Delivery Hero	1,462,299	0.09
	<b>Total Republic of South Korea</b>	<b>1,462,299</b>	<b>0.09</b>
<b>Spain: 2.91% (31 Dec 2023: 2.61%)</b>			
15,040	Acciona	1,658,912	0.11
154,501	Amadeus IT	9,600,692	0.62
1,851,859	Banco de Sabadell	3,334,272	0.21
212,734	Cellnex Telecom	6,460,732	0.42
212,457	EDP Renovaveis	2,772,564	0.18
373,586	Inditex	17,319,447	1.12
241,742	Redeia	3,945,229	0.25
	<b>Total Spain</b>	<b>45,091,848</b>	<b>2.91</b>
<b>Sweden: 7.03% (31 Dec 2023: 6.90%)</b>			
149,556	Alfa Laval	6,115,300	0.39
344,019	Assa Abloy	9,080,852	0.59
1,149,903	Atlas Copco Class A	20,181,474	1.30
669,148	Atlas Copco Class B	10,090,238	0.65
93,103	Boliden	2,781,594	0.18
280,411	Epiroc Class A	5,225,258	0.34
166,753	Epiroc Class B	2,847,277	0.18
127,144	EQT	3,508,488	0.23
195,429	Hennes & Mauritz	2,886,655	0.19
33,427	Holmen	1,228,695	0.08
152,793	Husqvarna	1,143,452	0.07
773,815	Nibe Industrier	3,063,886	0.20
457,632	Sandvik	8,563,933	0.55
309,431	Svenska Cellulosa	4,267,949	0.28
496,503	Svenska Handelsbanken	4,416,015	0.29
183,391	Tele2	1,724,030	0.11
793,047	Telia	1,986,452	0.13
455,996	Volvo Car	1,317,160	0.08
86,110	Volvo Class A	2,096,978	0.14

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NT EUROPE SDG SCREENED LOW CARBON INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value €</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.31% (31 Dec 2023: 98.48%) (continued)</b>			
<b>Equities: 98.31% (31 Dec 2023: 98.48%) (continued)</b>			
<b>Sweden: 7.03% (31 Dec 2023: 6.90%) (continued)</b>			
680,023	Volvo Class B	16,242,597	1.05
	<b>Total Sweden</b>	<b>108,768,283</b>	<b>7.03</b>
<b>Switzerland: 14.85% (31 Dec 2023: 15.95%)</b>			
821,799	ABB	42,597,123	2.75
15,590	Baloise	2,560,900	0.16
10,379	Banque Cantonale Vaudoise	1,027,582	0.07
110,411	Clariant	1,621,070	0.10
63,305	DSM-Firmenich	6,685,008	0.43
3,162	Givaudan	13,986,581	0.90
70,123	Julius Baer	3,655,142	0.24
16,441	Kuehne + Nagel International	4,411,241	0.28
53,033	Logitech International	4,786,367	0.31
813,158	Novartis	81,199,740	5.25
64,681	SGS	5,372,876	0.35
104,100	SIG	1,778,102	0.11
65,266	Sika	17,430,027	1.13
17,513	Sonova	5,048,009	0.33
10,166	Swiss Life	6,973,146	0.45
11,169	Swisscom	5,862,401	0.38
50,123	Zurich Insurance	24,934,652	1.61
	<b>Total Switzerland</b>	<b>229,929,967</b>	<b>14.85</b>
<b>United Kingdom: 21.88% (31 Dec 2023: 22.81%)</b>			
500,038	3i	18,082,694	1.17
88,649	Admiral	2,734,220	0.18
533,860	AstraZeneca	77,802,445	5.03
306,756	Auto Trader	2,898,825	0.19
935,588	Aviva	5,259,284	0.34
340,016	Barratt Developments	1,893,709	0.12
72,147	Berkeley	3,904,178	0.25
3,353,422	BT	5,551,222	0.36
115,066	Bunzl	4,085,089	0.26
126,287	Burberry	1,307,502	0.09
70,286	Coca-Cola Europacific Partners	4,778,858	0.31
583,247	Compass	14,859,159	0.96
56,584	Croda International	2,634,867	0.17
42,061	DCC	2,748,383	0.18
6,466,414	HSBC	52,160,779	3.37
463,242	Informa	4,675,932	0.30
849,413	J Sainsbury	2,554,742	0.17
904,312	JD Sports Fashion	1,274,601	0.08
956,968	Kingfisher	2,808,250	0.18
421,544	Land Securities REIT	3,080,152	0.20
2,062,116	Legal & General	5,521,117	0.36
21,690,050	Lloyds Banking	14,004,039	0.91
771,855	M&G	1,857,179	0.12
1,592,424	National Grid	16,577,178	1.07
41,110	Next	4,381,387	0.28
208,493	Pearson	2,436,495	0.16
110,725	Persimmon	1,765,673	0.11
243,412	Phoenix	1,497,215	0.10
362,960	Reckitt Benckiser	18,331,305	1.18
642,915	RELX	27,594,567	1.78
341,962	Sage	4,390,300	0.28
272,574	Schroders	1,169,594	0.08

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NT EUROPE SDG SCREENED LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing:</b>			
<b>98.31% (31 Dec 2023: 98.48%) (continued)</b>			
<b>Equities: 98.31% (31 Dec 2023: 98.48%) (continued)</b>			
<b>United Kingdom: 21.88% (31 Dec 2023: 22.81%) (continued)</b>			
764,535	Segro REIT	8,099,503	0.52
114,539	Severn Trent	3,215,276	0.21
118,116	Smiths	2,375,314	0.15
25,202	Spirax	2,520,686	0.16
1,231,240	Taylor Wimpey	2,064,323	0.13
232,115	United Utilities	2,690,097	0.17
367,141	WPP	3,136,890	0.20
	<b>Total United Kingdom</b>	<b>338,723,029</b>	<b>21.88</b>
<b>United States: 5.83% (31 Dec 2023: 0.00%)</b>			
131,862	QIAGEN	5,083,280	0.33
326,157	Schneider Electric	73,157,015	4.73
103,338	Swiss Re	11,963,962	0.77
	<b>Total United States</b>	<b>90,204,257</b>	<b>5.83</b>
	<b>Total Equities</b>	<b>1,521,759,445</b>	<b>98.31</b>
	<b>Total Transferable Securities Admitted to an Official Stock Exchange Listing</b>	<b>1,521,759,445</b>	<b>98.31</b>

**Unrealised Gain on Futures Contracts: 0.00% (31 Dec 2023: 0.01%)**

Counterparty	Description	Currency	No. of Contracts	Notional Value €	Unrealised Gain €	% of Net Assets
<b>United Kingdom: 0.00% (31 Dec 2023: 0.01%)</b>						
<b>United States: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	Eurex Euro Stoxx Index 50 Futures					
	September 2024	EUR	201	9,901,260	4,948	—
	<b>Total United States</b>				<b>4,948</b>	<b>—</b>
	<b>Total Unrealised Gain on Futures Contracts</b>				<b>4,948</b>	<b>—</b>

**Financial Liabilities at Fair Value through Profit or Loss**

**Unrealised Losses on Futures Contracts: 0.00% (31 Dec 2023: 0.00%)**

Counterparty	Description	Currency	No. of Contracts	Notional Value €	Unrealised Losses €	% of Net Assets
<b>Sweden: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	OML Stockholm Index Futures July					
	2024	SEK	143	3,248,040	(3,268)	—
	<b>Total Sweden</b>				<b>(3,268)</b>	<b>—</b>
<b>Switzerland: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	SOF Index Futures September 2024	CHF	37	4,619,071	(28,356)	—
	<b>Total Switzerland</b>				<b>(28,356)</b>	<b>—</b>

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NT EUROPE SDG SCREENED LOW CARBON INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

**Financial Liabilities at Fair Value through Profit or Loss**

**Unrealised Losses on Futures Contracts: 0.00% (31 Dec 2023: 0.00%) (continued)**

Counterparty	Description	Currency	No. of Contracts	Notional Value €	Unrealised Losses €	% of Net Assets
<b>United Kingdom: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	FTSE 100 Index Futures September 2024	GBP	45	4,358,624	(18,484)	–
<b>Total United Kingdom</b>					<u>(18,484)</u>	–
<b>Total Unrealised Losses on Futures Contracts</b>					<u>(50,108)</u>	–
					<b>Fair Value €</b>	<b>% of Net Assets</b>
<b>Total Investments (31 Dec 2023: 98.49%)</b>					1,521,714,285	98.31
<b>Cash and Cash Equivalents (31 Dec 2023: 0.59%)*</b>					9,066,012	0.59
<b>Margin Cash (31 Dec 2023: 0.11%)</b>					2,037,125	0.13
<b>Other Net Assets (31 Dec 2023: 0.81%)</b>					15,109,435	0.97
<b>Net Assets Attributable to Holders of Redeemable Participating Units</b>					<u>1,547,926,857</u>	<u>100.00</u>
<b>Analysis of Total Assets</b>						<b>% of Total Assets</b>
Transferable securities admitted to an official stock exchange listing (31 Dec 2023: 98.47%)						98.24
Financial derivative instruments dealt on a regulated market (31 Dec 2023: 0.01%)						–
Cash and Cash Equivalents (31 Dec 2023: 0.59%)						0.59
Margin Cash (31 Dec 2023: 0.11%)						0.13
Other assets (31 Dec 2023: 0.82%)						<u>1.04</u>
						<u>100.00</u>

\*Included within Cash and Cash Equivalents are investments in 2,905,128 EUR shares in the Northern Trust Global Funds plc (“NTGF”) The Euro Liquidity Fund, 2,848,000 GBP shares in the Northern Trust Global Funds plc (“NTGF”) The Sterling Fund and 3,000 USD shares in the Northern Trust Global Funds plc (“NTGF”) The U.S. Dollar Fund with fair values of €2,905,128, €3,359,139 and €2,799, respectively.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NT WORLD SDG SCREENED LOW CARBON INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value €</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.42% (31 Dec 2023: 99.34%)</b>			
<b>Equities: 99.42% (31 Dec 2023: 99.34%)</b>			
<b>Australia: 1.33% (31 Dec 2023: 2.04%)</b>			
49,855	Ampol	1,004,695	0.02
24,055	ASX	899,378	0.02
169,397	Brambles	1,533,758	0.04
42,586	CAR	935,430	0.02
8,498	Cochlear	1,758,881	0.04
215,193	Commonwealth Bank of Australia	17,081,060	0.41
67,371	Computershare	1,105,794	0.03
218,677	Fortescue	2,917,462	0.07
325,012	Goodman REIT	7,037,844	0.17
434,852	GPT REIT	1,083,894	0.03
297,813	Insurance Australia	1,325,035	0.03
46,960	Macquarie	5,989,770	0.14
23,286	Mineral Resources	782,402	0.02
750,793	Mirvac REIT	874,877	0.02
63,647	Orica	708,742	0.02
374,422	Pilbara Minerals	716,284	0.02
192,743	QBE Insurance	2,088,640	0.05
22,767	Ramsay Health Care	673,316	0.02
7,168	REA	878,414	0.02
43,307	Seek	576,428	0.01
61,993	Sonic Healthcare	1,015,977	0.03
536,309	Stockland REIT	1,393,595	0.03
166,341	Suncorp	1,804,611	0.04
20,439	WiseTech Global	1,277,456	0.03
	<b>Total Australia</b>	<b>55,463,743</b>	<b>1.33</b>
<b>Austria: 0.07% (31 Dec 2023: 0.08%)</b>			
41,723	Erste Bank	1,845,826	0.04
16,685	Verbund	1,228,850	0.03
	<b>Total Austria</b>	<b>3,074,676</b>	<b>0.07</b>
<b>Belgium: 0.25% (31 Dec 2023: 0.24%)</b>			
21,509	Ageas	918,004	0.02
4,333	D'ieteren	858,367	0.02
7,397	Elia	646,868	0.01
12,052	Groupe Bruxelles Lambert	803,266	0.02
32,737	KBC	2,157,368	0.05
24,403	UCB	3,384,696	0.08
52,066	Umicore	730,486	0.02
42,164	Warehouses De Pauw REIT	1,066,749	0.03
	<b>Total Belgium</b>	<b>10,565,804</b>	<b>0.25</b>
<b>Brazil: 0.07% (31 Dec 2023: 0.00%)</b>			
56,636	Wheaton Precious Metals	2,770,146	0.07
	<b>Total Brazil</b>	<b>2,770,146</b>	<b>0.07</b>
<b>Burkina Faso: 0.01% (31 Dec 2023: 0.01%)</b>			
20,560	Endeavour Mining	408,854	0.01
	<b>Total Burkina Faso</b>	<b>408,854</b>	<b>0.01</b>
<b>Canada: 2.32% (31 Dec 2023: 2.56%)</b>			
65,331	Agnico-Eagle Mines	3,986,159	0.09
94,221	Bank of Montreal	7,377,554	0.18
158,134	Bank of Nova Scotia	6,747,923	0.16
7,931	BCE	239,629	0.01
119,889	Canadian Imperial Bank of Commerce	5,317,848	0.13



**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NT WORLD SDG SCREENED LOW CARBON INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value €</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.42% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.42% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Canada: 2.32% (31 Dec 2023: 2.56%) (continued)</b>			
8,400	Canadian Tire	777,493	0.02
24,495	Canadian Utilities	493,565	0.01
33,640	CGI	3,132,254	0.07
13,091	Descartes Systems	1,183,210	0.03
35,902	Dollarama	3,057,913	0.07
72,563	Element Fleet Management	1,231,543	0.03
61,414	Hydro One	1,668,803	0.04
12,178	iA Financial	713,393	0.02
22,824	Intact Financial	3,548,583	0.08
76,340	Ivanhoe Mines	918,769	0.02
231,644	Manulife Financial	5,754,261	0.14
44,180	National Bank of Canada	3,268,924	0.08
63,270	Nutrien	3,004,888	0.07
53,115	Open Text	1,487,842	0.04
25,308	Parkland	661,809	0.02
92,256	Power Corporation of Canada	2,391,751	0.06
22,547	RB Global	1,604,164	0.04
38,729	Restaurant Brands International	2,545,790	0.06
33,500	RioCan REIT	383,992	0.01
58,492	Rogers Communications	2,018,163	0.05
154,818	Shopify	9,544,369	0.23
21,210	Stantec	1,656,415	0.04
74,994	Sun Life Financial	3,430,274	0.08
64,476	TELUS	910,516	0.02
35,050	TMX	910,111	0.02
12,578	Toromont Industries	1,038,897	0.02
227,538	Toronto-Dominion Bank	11,667,588	0.28
10,337	West Fraser Timber	740,598	0.02
24,086	WSP Global	3,498,765	0.08
	<b>Total Canada</b>	<b>96,913,756</b>	<b>2.32</b>
<b>Chile: 0.03% (31 Dec 2023: 0.02%)</b>			
52,253	Antofagasta	1,300,414	0.03
	<b>Total Chile</b>	<b>1,300,414</b>	<b>0.03</b>
<b>Denmark: 3.24% (31 Dec 2023: 2.80%)</b>			
11,903	Demant	481,071	0.01
22,104	DSV	3,162,605	0.08
16,944	Genmab	3,964,797	0.10
835,633	Novo Nordisk	112,680,934	2.70
82,956	Novozymes	4,739,897	0.11
48,874	Orsted	2,428,806	0.06
10,092	Pandora	1,422,295	0.03
46,459	Tryg	948,187	0.02
259,823	Vestas Wind Systems	5,618,067	0.13
	<b>Total Denmark</b>	<b>135,446,659</b>	<b>3.24</b>
<b>Finland: 0.54% (31 Dec 2023: 0.52%)</b>			
22,310	Elisa	955,760	0.02
42,818	Kesko	701,787	0.02
43,879	Kone	2,022,383	0.05
82,716	Metso	817,565	0.02
96,735	Neste	1,608,219	0.04
858,213	Nokia	3,053,951	0.07
408,197	Nordea Bank	4,537,110	0.11
22,439	Orion	894,419	0.02

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NT WORLD SDG SCREENED LOW CARBON INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value €</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.42% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.42% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Finland: 0.54% (31 Dec 2023: 0.52%) (continued)</b>			
55,557	Sampo	2,227,836	0.05
88,219	Stora Enso	1,125,233	0.03
86,379	UPM-Kymmene	2,817,683	0.07
92,964	Wartsila	1,673,352	0.04
	<b>Total Finland</b>	<b>22,435,298</b>	<b>0.54</b>
<b>France: 2.13% (31 Dec 2023: 2.71%)</b>			
5,934	Aéroports de Paris	674,102	0.02
70,961	Alstom	1,114,088	0.03
7,431	Amundi	447,718	0.01
235,558	AXA	7,201,008	0.17
8,095	bioMerieux	718,431	0.02
133,303	BNP Paribas	7,935,528	0.19
59,975	Bureau Veritas	1,550,953	0.04
104,989	Carrefour	1,385,855	0.03
14,904	Covivio REIT	661,440	0.02
131,812	Credit Agricole	1,679,285	0.04
145,144	Danone	8,284,819	0.20
151,045	Dassault Systemes	5,331,888	0.13
33,114	Edenred	1,305,023	0.03
11,254	Eiffage	965,143	0.02
38,120	EssilorLuxottica	7,669,744	0.18
11,301	Gecina REIT	971,321	0.02
55,128	Getlink	851,728	0.02
4,093	Hermes International	8,759,020	0.21
53,027	Klepierre REIT	1,324,614	0.03
30,941	L'Oreal	12,687,357	0.30
50,575	Legrand	4,685,268	0.11
233,838	Orange	2,187,321	0.05
30,004	Publicis Groupe	2,981,798	0.07
27,477	Rexel	663,844	0.02
2,835	SEB	271,026	0.01
95,400	Societe Generale	2,091,168	0.05
10,914	Sodexo	916,776	0.02
7,297	Teleperformance	717,587	0.02
31,203	Unibail-Rodamco-Westfield	2,294,045	0.05
90,732	Vivendi	885,181	0.02
	<b>Total France</b>	<b>89,213,079</b>	<b>2.13</b>
<b>Germany: 3.11% (31 Dec 2023: 3.03%)</b>			
20,575	Adidas	4,588,225	0.11
50,396	Allianz	13,077,762	0.31
61,120	Bayerische Motoren Werke Ord	5,401,786	0.13
10,921	Bayerische Motoren Werke Pref	900,436	0.02
19,838	Brenntag	1,249,000	0.03
5,384	Carl Zeiss Meditec	353,460	0.01
130,584	Commerzbank	1,852,334	0.04
7,522	CTS Eventim	585,964	0.01
24,471	Deutsche Boerse	4,676,408	0.11
40,948	Evonik Industries	780,059	0.02
82,083	Fresenius	2,288,474	0.05
24,735	GEA	962,192	0.02
7,425	Hannover Rueck	1,757,498	0.04
15,934	Henkel Ord	1,170,352	0.03
28,333	Henkel Pref	2,357,872	0.06
15,819	Knorr-Bremse	1,127,895	0.03

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NT WORLD SDG SCREENED LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.42% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.42% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Germany: 3.11% (31 Dec 2023: 3.03%) (continued)</b>			
17,573	Muenchener Rueckversicherungs-Gesellschaft	8,206,591	0.20
12,275	Puma	526,229	0.01
234,139	SAP	44,374,023	1.06
3,445	Sartorius	754,455	0.02
10,559	Scout24	751,801	0.02
170,480	Siemens	29,615,786	0.71
17,157	Symrise	1,961,045	0.05
30,553	Zalando	668,805	0.02
	<b>Total Germany</b>	<b>129,988,452</b>	<b>3.11</b>
<b>Hong Kong: 0.47% (31 Dec 2023: 0.52%)</b>			
1,440,200	AIA	9,122,182	0.22
94,500	Hang Seng Bank	1,133,876	0.03
155,200	Hong Kong Exchanges & Clearing	4,640,653	0.11
349,789	Prudential	2,963,879	0.07
600,000	Sino Land	577,228	0.01
84,000	Swire Pacific	692,673	0.02
289,800	Swire Properties	430,843	0.01
	<b>Total Hong Kong</b>	<b>19,561,334</b>	<b>0.47</b>
<b>Ireland: 0.20% (31 Dec 2023: 0.17%)</b>			
26,447	AerCap	2,299,846	0.06
216,405	AIB	1,068,175	0.03
127,466	Bank of Ireland	1,245,088	0.03
30,116	Kerry	2,278,276	0.05
32,092	Smurfit Kappa	1,336,163	0.03
	<b>Total Ireland</b>	<b>8,227,548</b>	<b>0.20</b>
<b>Israel: 0.11% (31 Dec 2023: 0.15%)</b>			
157,989	Bank Hapoalim	1,303,435	0.03
187,872	Bank Leumi Le-Israel	1,428,526	0.04
11,639	Nice	1,776,048	0.04
	<b>Total Israel</b>	<b>4,508,009</b>	<b>0.11</b>
<b>Italy: 0.42% (31 Dec 2023: 0.30%)</b>			
17,772	Amplifon	590,741	0.01
17,772	Amplifon RTS	–	–
127,410	Assicurazioni Generali	2,967,379	0.07
74,271	FincoBank	1,033,852	0.03
1,856,049	Intesa Sanpaolo	6,442,346	0.15
68,659	Mediobanca Banca di Credito Finanziario	939,942	0.02
27,339	Moncler	1,559,963	0.04
69,542	Nexi	395,972	0.01
55,387	Poste Italiane	658,829	0.02
25,438	Recordati Industria Chimica e Farmaceutica	1,238,831	0.03
394,125	Snam	1,628,131	0.04
	<b>Total Italy</b>	<b>17,455,986</b>	<b>0.42</b>
<b>Japan: 7.00% (31 Dec 2023: 7.36%)</b>			
123,100	Advantest	4,587,643	0.11
129,100	AEON	2,575,235	0.06
258,300	Asahi Kasei	1,543,942	0.04
80,000	Asics	1,141,984	0.03
416,700	Astellas Pharma	3,843,077	0.09
74,400	Bandai Namco	1,355,068	0.03
38,100	Brother Industries	625,638	0.01

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NT WORLD SDG SCREENED LOW CARBON INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value €</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.42% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.42% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Japan: 7.00% (31 Dec 2023: 7.36%) (continued)</b>			
43,800	Capcom	770,557	0.02
172,600	Chugai Pharmaceutical	5,722,575	0.14
130,100	Concordia Financial	714,034	0.02
56,600	Daifuku	988,192	0.02
474,800	Daiichi Sankyo	15,213,280	0.36
41,800	Daikin Industries	5,423,763	0.13
147,900	Daiwa House Industry	3,497,578	0.08
165,900	Daiwa Securities	1,180,727	0.03
28,200	Dentsu	662,955	0.02
62,600	Eisai	2,393,591	0.06
124,500	FANUC	3,183,962	0.08
22,400	Fast Retailing	5,269,925	0.13
284,300	Fujitsu	4,150,673	0.10
894,000	Hitachi	18,673,215	0.45
19,500	Hitachi Construction Machinery	487,269	0.01
13,500	Hoshizaki	399,515	0.01
62,400	Hulic	515,591	0.01
96,100	Isuzu Motors	1,187,860	0.03
65,500	Kajima	1,056,766	0.02
243,700	KDDI	6,013,281	0.14
147,300	Kikkoman	1,592,174	0.04
181,500	Komatsu	4,917,507	0.12
16,400	Konami	1,101,567	0.03
229,200	Kubota	2,991,270	0.07
65,500	Kyowa Kirin	1,043,848	0.02
331,500	LY	747,791	0.02
53,500	MatsukiyoCocokara & Co	716,843	0.02
86,400	Mazda Motor	779,797	0.02
249,900	Mitsubishi Chemical	1,294,568	0.03
219,000	Mitsubishi Estate	3,201,129	0.08
26,400	Mitsui Chemicals	679,901	0.02
518,100	Mitsui Fudosan	4,413,123	0.11
305,600	Mizuho Financial	5,952,406	0.14
166,800	MS&AD Insurance	3,458,841	0.08
40,000	NEC	3,073,056	0.07
131,400	Nintendo	6,521,156	0.16
147,000	Nippon Paint	893,588	0.02
4,817,600	Nippon Telegraph & Telephone	4,241,905	0.10
9,900	Nitori	975,634	0.02
22,300	Nitto Denko	1,644,027	0.04
372,800	Nomura	1,993,725	0.05
19,600	Nomura Real Estate	458,276	0.01
58,600	Nomura Research Institute	1,536,705	0.04
120,800	Obayashi	1,339,718	0.03
32,600	Omron	1,045,497	0.02
93,100	Ono Pharmaceutical	1,186,149	0.03
445,300	Panasonic	3,401,707	0.08
244,900	Rakuten	1,178,889	0.03
261,600	Resona	1,615,258	0.04
84,900	Ricoh	677,371	0.02
28,400	SCSK	529,283	0.01
32,600	Secom	1,795,819	0.04
35,800	Seiko Epson	518,929	0.01
119,600	Sekisui House	2,471,755	0.06
55,300	SG	475,530	0.01
29,400	Shimadzu	686,391	0.02

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NT WORLD SDG SCREENED LOW CARBON INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value €</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.42% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.42% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Japan: 7.00% (31 Dec 2023: 7.36%) (continued)</b>			
62,600	Shionogi	2,279,213	0.05
49,600	Shiseido	1,319,968	0.03
456,300	SoftBank	5,199,493	0.12
165,000	SoftBank Group	9,943,928	0.24
110,500	Sompo	2,201,646	0.05
240,300	Sony	19,011,948	0.45
38,300	Sumitomo Metal Mining	1,083,675	0.03
161,300	Sumitomo Mitsui Financial	10,034,371	0.24
81,200	Sumitomo Mitsui Trust	1,728,544	0.04
125,000	Systemx	1,878,607	0.04
60,700	T&D	988,830	0.02
26,900	Taisei	928,540	0.02
43,000	TIS	777,684	0.02
242,200	Tokio Marine	8,436,176	0.20
60,600	Tokyo Electron	12,267,513	0.29
171,500	Toray Industries	757,517	0.02
2,379,500	Toyota Motor	45,408,805	1.09
137,900	Yamaha Motor	1,191,016	0.03
44,700	Yaskawa Electric	1,497,850	0.04
49,500	Yokogawa Electric	1,116,897	0.03
15,700	ZOZO	366,815	0.01
	<b>Total Japan</b>	<b>292,748,065</b>	<b>7.00</b>
<b>Luxembourg: 0.02% (31 Dec 2023: 0.00%)</b>			
17,202	Eurofins Scientific	800,753	0.02
	<b>Total Luxembourg</b>	<b>800,753</b>	<b>0.02</b>
<b>Netherlands: 2.00% (31 Dec 2023: 1.72%)</b>			
53,167	ABN AMRO Bank	816,113	0.02
165,369	Aegon	953,848	0.02
38,182	Akzo Nobel	2,167,974	0.05
6,044	ASM International	4,302,119	0.10
51,158	ASML	49,326,544	1.18
19,405	ASR Nederland	863,716	0.02
9,552	BE Semiconductor Industries	1,491,545	0.04
419,318	ING Groep	6,693,154	0.16
181,642	Koninklijke Ahold Delhaize	5,011,503	0.12
496,671	Koninklijke KPN	1,778,082	0.04
35,246	NN	1,531,439	0.04
14,058	Randstad	595,075	0.02
106,533	Universal Music	2,959,487	0.07
31,830	Wolters Kluwer	4,927,284	0.12
	<b>Total Netherlands</b>	<b>83,417,883</b>	<b>2.00</b>
<b>New Zealand: 0.09% (31 Dec 2023: 0.13%)</b>			
165,982	Auckland International Airport	720,044	0.02
245,856	Meridian Energy	879,235	0.02
271,867	Spark New Zealand	643,018	0.01
17,778	Xero	1,511,063	0.04
	<b>Total New Zealand</b>	<b>3,753,360</b>	<b>0.09</b>
<b>Norway: 0.13% (31 Dec 2023: 0.10%)</b>			
113,457	DNB Bank	2,084,916	0.05
23,296	Gjensidige Forsikring	389,510	0.01
123,933	Mowi	1,929,893	0.04

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NT WORLD SDG SCREENED LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.42% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.42% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Norway: 0.13% (31 Dec 2023: 0.10%) (continued)</b>			
151,071	Orkla	1,148,443	0.03
	<b>Total Norway</b>	<b>5,552,762</b>	<b>0.13</b>
<b>People's Republic of China: 0.18% (31 Dec 2023: 0.17%)</b>			
453,500	BOC Hong Kong	1,303,444	0.03
182,299	Prosus	6,063,265	0.15
	<b>Total People's Republic of China</b>	<b>7,366,709</b>	<b>0.18</b>
<b>Republic of South Korea: 0.01% (31 Dec 2023: 0.00%)</b>			
25,237	Delivery Hero	559,000	0.01
	<b>Total Republic of South Korea</b>	<b>559,000</b>	<b>0.01</b>
<b>Singapore: 0.44% (31 Dec 2023: 0.47%)</b>			
927,300	CapitalLand Ascendas REIT	1,634,359	0.04
1,358,819	CapitalLand Integrated Commercial Trust REIT	1,852,311	0.04
256,608	DBS	6,322,939	0.15
440,881	Oversea-Chinese Banking Corporation	4,380,007	0.11
115,400	Singapore Exchange	753,184	0.02
163,200	United Overseas Bank	3,520,202	0.08
	<b>Total Singapore</b>	<b>18,463,002</b>	<b>0.44</b>
<b>Spain: 0.69% (31 Dec 2023: 0.79%)</b>			
5,593	Acciona	616,908	0.01
57,003	Amadeus IT	3,542,166	0.08
739,960	Banco Bilbao Vizcaya Argentaria	6,920,106	0.17
675,330	Banco de Sabadell	1,215,932	0.03
476,902	CaixaBank	2,357,326	0.06
78,938	Cellnex Telecom	2,397,347	0.06
77,073	EDP Renovaveis	1,005,803	0.02
141,893	Inditex	6,578,159	0.16
86,946	Redeia	1,418,959	0.03
755,529	Telefonica	2,991,895	0.07
	<b>Total Spain</b>	<b>29,044,601</b>	<b>0.69</b>
<b>Sweden: 1.22% (31 Dec 2023: 1.27%)</b>			
56,313	Alfa Laval	2,302,621	0.05
127,349	Assa Abloy	3,361,551	0.08
433,418	Atlas Copco Class A	7,606,741	0.18
246,173	Atlas Copco Class B	3,712,100	0.09
44,832	Beijer Ref	645,815	0.02
35,786	Boliden	1,069,161	0.03
108,529	Epiroc Class A	2,022,360	0.05
60,718	Epiroc Class B	1,036,749	0.02
49,253	EQT	1,359,117	0.03
70,977	Hennes & Mauritz	1,048,392	0.03
14,809	Holmen	544,343	0.01
49,438	Husqvarna	369,978	0.01
222,973	Investor	5,701,013	0.14
301,335	Nibe Industrier	1,193,122	0.03
41,723	Sagax	996,937	0.02
171,992	Sandvik	3,218,586	0.08
196,621	Skandinaviska Enskilda Banken	2,711,106	0.06
112,712	Svenska Cellulosa	1,554,625	0.04
190,320	Svenska Handelsbanken	1,692,751	0.04
62,725	Tele2	589,668	0.01
293,900	Telia	736,171	0.02

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NT WORLD SDG SCREENED LOW CARBON INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value €</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.42% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.42% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Sweden: 1.22% (31 Dec 2023: 1.27%) (continued)</b>			
159,531	Volvo Car	460,811	0.01
32,926	Volvo Class A	801,824	0.02
254,441	Volvo Class B	6,077,416	0.15
	<b>Total Sweden</b>	<b>50,812,958</b>	<b>1.22</b>
<b>Switzerland: 3.14% (31 Dec 2023: 3.56%)</b>			
308,304	ABB	15,980,627	0.38
63,255	Alcon	5,268,871	0.13
5,762	Baloise	946,498	0.02
4,306	Banque Cantonale Vaudoise	426,319	0.01
43,955	Clariant	645,354	0.02
24,494	DSM-Firmenich	2,586,566	0.06
1,181	Givaudan	5,223,957	0.12
25,119	Julius Baer	1,309,321	0.03
5,966	Kuehne + Nagel International	1,600,722	0.04
19,291	Logitech International	1,741,063	0.04
504,735	Novartis	50,401,461	1.21
4,304	Partners	5,157,250	0.12
23,092	SGS	1,918,190	0.05
39,294	SIG	671,170	0.02
24,595	Sika	6,568,374	0.16
6,209	Sonova	1,789,704	0.04
14,616	Straumann	1,689,133	0.04
3,863	Swiss Life	2,649,741	0.06
14,240	Swiss Prime Site	1,259,765	0.03
4,226	Swisscom	2,218,149	0.05
8,088	Temenos	520,682	0.01
421,949	UBS	11,588,460	0.28
18,783	Zurich Insurance	9,343,965	0.22
	<b>Total Switzerland</b>	<b>131,505,342</b>	<b>3.14</b>
<b>United Kingdom: 4.26% (31 Dec 2023: 4.47%)</b>			
187,706	3i	6,787,944	0.16
32,762	Admiral	1,010,485	0.02
69,280	Ashtead	4,316,127	0.10
397,069	AstraZeneca	57,867,117	1.38
113,361	Auto Trader	1,071,254	0.03
359,234	Aviva	2,019,386	0.05
116,171	Barratt Developments	647,011	0.02
26,204	Berkeley	1,418,009	0.03
1,202,574	BT	1,990,729	0.05
41,637	Bunzl	1,478,202	0.04
44,612	Burberry	461,887	0.01
26,397	Coca-Cola Europacific Partners	1,794,774	0.04
216,894	Compass	5,525,725	0.13
21,656	Croda International	1,008,424	0.02
15,176	DCC	991,642	0.02
73,635	Halma	2,350,174	0.06
2,425,004	HSBC	19,561,089	0.47
184,492	Informa	1,862,249	0.04
329,404	J Sainsbury	990,734	0.02
376,268	JD Sports Fashion	530,339	0.01
365,213	Kingfisher	1,071,728	0.03
152,126	Land Securities REIT	1,111,560	0.03
762,477	Legal & General	2,041,459	0.05
8,199,386	Lloyds Banking	5,293,880	0.13

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NT WORLD SDG SCREENED LOW CARBON INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value €</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.42% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.42% (31 Dec 2023: 99.34%) (continued)</b>			
<b>United Kingdom: 4.26% (31 Dec 2023: 4.47%) (continued)</b>			
57,913	London Stock Exchange	6,420,840	0.15
269,528	M&G	648,518	0.02
596,973	National Grid	6,214,506	0.15
847,412	NatWest	3,116,439	0.07
14,950	Next	1,593,329	0.04
73,892	Pearson	863,518	0.02
40,579	Persimmon	647,092	0.02
86,217	Phoenix	530,317	0.01
136,271	Reckitt Benckiser	6,882,371	0.16
241,557	RELX	10,367,872	0.25
124,190	Sage	1,594,421	0.04
91,308	Schroders	391,796	0.01
283,722	Segro REIT	3,005,758	0.07
44,238	Severn Trent	1,241,825	0.03
49,611	Smiths	997,678	0.02
9,218	Spirax	921,978	0.02
208,498	SSE	4,400,698	0.11
274,142	Standard Chartered	2,315,136	0.06
492,654	Taylor Wimpey	825,994	0.02
83,658	United Utilities	969,554	0.02
132,030	WPP	1,128,078	0.03
	<b>Total United Kingdom</b>	<b>178,279,646</b>	<b>4.26</b>
<b>United States: 65.94% (31 Dec 2023: 64.15%)</b>			
9,566	Abiomed	—	—
57,366	Adobe Systems	29,735,579	0.71
362,165	Advanced Micro Devices	54,813,887	1.31
29,556	AECOM	2,430,666	0.06
47,132	Agilent Technologies	5,700,696	0.14
28,100	Akamai Technologies	2,361,790	0.06
65,142	Albertsons	1,200,424	0.03
8,830	Align Technology	1,989,108	0.05
11,720	Allegion	1,292,016	0.03
33,547	Ally Financial	1,241,716	0.03
943,130	Alphabet Class A	160,290,297	3.83
816,709	Alphabet Class C	139,772,113	3.34
73,965	American Express	15,980,028	0.38
25,284	American Water Works	3,047,055	0.07
13,005	Ameriprise Financial	5,183,677	0.12
137,239	Amgen	40,009,634	0.96
11,254	ANSYS	3,375,937	0.08
133,023	Applied Materials	29,290,504	0.70
60,569	Aptiv	3,979,724	0.10
5,306	Aspen Technology	983,374	0.02
20,225	Atlassian	3,337,903	0.08
18,668	Atmos Energy	2,031,838	0.05
41,138	Autodesk	9,498,109	0.23
52,653	Automatic Data Processing	11,726,377	0.28
2,209	AutoZone	6,109,351	0.15
83,317	Avantor	1,648,071	0.04
10,806	Avery Dennison	2,204,555	0.05
8,871	Axon Enterprise	2,435,459	0.06
158,128	Baker Hughes	5,189,048	0.12
38,943	Ball	2,180,881	0.05
96,687	Bank of New York Mellon	5,402,924	0.13
26,305	Bath & Body Works	958,442	0.02



**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NT WORLD SDG SCREENED LOW CARBON INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value €</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.42% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.42% (31 Dec 2023: 99.34%) (continued)</b>			
<b>United States: 65.94% (31 Dec 2023: 64.15%) (continued)</b>			
23,699	Best Buy	1,863,857	0.04
32,650	Biogen	7,062,209	0.17
24,278	Bio-Techne	1,623,064	0.04
19,114	BlackRock	14,041,366	0.34
4,384	Booking	16,204,540	0.39
38,952	Boston Properties REIT	2,237,355	0.05
27,868	Brookfield Renewable	736,544	0.02
7,946	Burlington Stores	1,779,370	0.04
34,969	Cadence Design Systems	10,041,250	0.24
49,401	Capital One Financial	6,381,683	0.15
25,866	CarMax	1,770,014	0.04
129,858	Carrier Global	7,643,053	0.18
95,973	Caterpillar	29,828,417	0.71
58,160	CBRE	4,835,678	0.12
68,835	Centene	4,258,232	0.10
19,985	Ceridian HCM	924,895	0.02
14,284	CH Robinson Worldwide	1,174,440	0.03
12,058	Charter Communications	3,363,527	0.08
30,487	Church & Dwight	2,949,281	0.07
777,391	Cisco Systems	34,461,251	0.82
56,384	Citizens Financial	1,895,512	0.05
19,158	Clorox	2,439,461	0.06
106,015	CNH Industrial	1,002,036	0.02
785,966	Coca-Cola	46,677,616	1.12
507,950	Comcast	18,559,666	0.44
24,915	Confluent	686,485	0.02
55,505	Consolidated Edison	4,630,984	0.11
24,449	Cooper	1,991,507	0.05
110,560	Copart	5,587,058	0.13
70,977	Costco Wholesale	56,290,869	1.35
69,841	Crown Castle REIT	6,366,658	0.15
123,961	CSL	22,803,503	0.55
26,341	Cummins	6,806,264	0.16
5,551	CyberArk Software	1,416,146	0.03
157,802	Danaher	36,787,338	0.88
7,353	DaVita	950,693	0.02
3,320	Deckers Outdoor	2,998,455	0.07
42,337	Deere	14,759,387	0.35
98,929	DexCom	10,465,659	0.25
7,266	Dick's Sporting Goods	1,456,590	0.04
32,451	Discover Financial Services	3,960,733	0.09
25,289	DocuSign	1,262,385	0.03
22,320	Dover	3,758,007	0.09
48,031	DR Horton	6,315,847	0.15
67,250	DuPont de Nemours	5,050,574	0.12
66,586	eBay	3,337,532	0.08
41,345	Ecolab	9,181,348	0.22
154,294	Edwards Lifesciences	13,298,005	0.32
32,553	Electronic Arts	4,231,966	0.10
29,799	Elevance Health	15,065,907	0.36
206,922	Eli Lilly and Company	174,801,061	4.18
34,896	Enphase Energy	3,246,541	0.08
40,552	Equitable	1,546,027	0.04
31,039	Essential Utilities	1,081,116	0.03
30,047	Estee Lauder Companies	2,982,972	0.07
14,428	Etsy	793,994	0.02

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NT WORLD SDG SCREENED LOW CARBON INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value €</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.42% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.42% (31 Dec 2023: 99.34%) (continued)</b>			
<b>United States: 65.94% (31 Dec 2023: 64.15%) (continued)</b>			
67,679	Eversource Energy	3,581,130	0.09
23,752	Exact Sciences	936,340	0.02
190,789	Exelon	6,161,145	0.15
17,888	Expeditors International of Washington	2,082,802	0.05
118,838	Experian	5,166,526	0.12
4,958	FactSet Research Systems	1,888,689	0.05
3,195	Fair Isaac	4,437,853	0.11
73,726	Fastenal	4,322,782	0.10
32,642	Ferguson	5,897,946	0.14
73,114	Fidelity National Information Services	5,141,004	0.12
76,121	Fiserv	10,585,560	0.25
56,608	Fortive	3,913,835	0.09
16,754	Fortune Brands Innovations	1,015,167	0.02
31,549	Fox Class A	1,011,746	0.02
18,071	Fox Class B	539,896	0.01
10,017	Gartner	4,197,093	0.10
75,101	Gen Digital	1,750,430	0.04
126,802	General Mills	7,484,483	0.18
18,151	Genuine Parts	2,342,567	0.06
319,302	Gilead Sciences	20,440,690	0.49
25,932	Graco	1,918,254	0.05
-	GRAIL	5	-
140,376	Halliburton	4,424,447	0.11
25,455	HCA Healthcare	7,630,681	0.18
15,475	Henry Schein	925,540	0.02
291,180	Hewlett Packard Enterprise	5,751,603	0.14
20,663	HF Sinclair	1,028,378	0.02
52,898	Hologic	3,664,732	0.09
127,050	Home Depot	40,807,736	0.98
125,634	HP	4,105,158	0.10
6,142	HubSpot	3,379,977	0.08
15,406	Humana	5,371,077	0.13
193,958	Huntington Bancshares	2,385,226	0.06
9,793	IDEX	1,838,443	0.04
10,524	IDEXX Laboratories	4,784,038	0.11
47,870	Illinois Tool Works	10,583,881	0.25
19,550	Illumina	1,904,016	0.05
52,536	Ingersoll-Rand	4,452,876	0.11
18,022	Insulet	3,393,366	0.08
954,038	Intel	27,568,515	0.66
32,898	International Flavors & Fragrances	2,922,527	0.07
51,111	Interpublic	1,387,282	0.03
35,898	Intuit	22,013,085	0.53
23,453	IQVIA	4,626,921	0.11
47,088	Iron Mountain REIT	3,937,510	0.09
84,342	James Hardie Industries	2,485,939	0.06
131,161	Johnson Controls International	8,134,613	0.19
60,418	Juniper Networks	2,055,368	0.05
206,599	Keurig Dr Pepper	6,438,448	0.15
113,838	KeyCorp	1,509,343	0.04
22,418	Keysight Technologies	2,860,426	0.07
204,638	Kraft Heinz	6,152,028	0.15
131,864	Kroger	6,143,195	0.15
10,383	Labcorp	1,971,583	0.05
16,797	Lam Research	16,688,859	0.40
16,974	Lattice Semiconductor	918,425	0.02

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NT WORLD SDG SCREENED LOW CARBON INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

<b>Holdings</b>	<b>Financial Assets at Fair Value through Profit or Loss</b>	<b>Fair Value €</b>	<b>% of Net Assets</b>
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.42% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.42% (31 Dec 2023: 99.34%) (continued)</b>			
<b>United States: 65.94% (31 Dec 2023: 64.15%) (continued)</b>			
35,194	LKQ	1,365,727	0.03
73,639	Lowe's Cos	15,147,612	0.36
14,794	Lululemon Athletica	4,123,133	0.10
7,576	Manhattan Associates	1,743,735	0.04
5,169	MarketAxess	967,147	0.02
62,735	Marsh & McLennan	12,334,517	0.30
166,649	Marvell Technology	10,868,920	0.26
106,771	Mastercard	43,949,702	1.05
40,712	McCormick	2,694,760	0.06
2,761	Mettler-Toledo International	3,600,416	0.09
510,928	Microsoft	213,071,393	5.10
7,541	Molina Healthcare	2,091,849	0.05
21,089	Moody's	8,282,708	0.20
157,326	Morgan Stanley	14,266,866	0.34
49,909	Nasdaq	2,806,173	0.07
33,146	NetApp	3,983,396	0.10
147,300	Newmont	5,754,561	0.14
26,547	Northern Trust	2,080,165	0.05
2,298,762	NVIDIA	264,976,956	6.34
520	NVR	3,681,876	0.09
7,506	O'Reilly Automotive	7,396,115	0.18
24,158	Omnicom	2,021,901	0.05
52,187	Otis Worldwide	4,687,213	0.11
41,399	Palo Alto Networks	13,095,101	0.31
41,523	Paychex	4,593,391	0.11
5,733	Paylocity	705,291	0.02
128,650	PayPal	6,965,766	0.17
25,537	Pentair	1,826,846	0.04
51,403	PNC Financial Services	7,457,092	0.18
4,667	Pool	1,338,287	0.03
45,731	PPG Industries	5,371,659	0.13
31,096	Principal Financial	2,276,166	0.05
177,798	Prologis REIT	18,631,671	0.45
46,751	Prudential Financial	5,111,966	0.12
19,588	PTC	3,320,319	0.08
34,447	PulteGroup	3,538,712	0.08
47,800	QIAGEN	1,842,690	0.04
25,894	Raymond James Financial	2,986,478	0.07
27,646	Regeneron Pharmaceuticals	27,111,523	0.65
119,401	Regions Financial	2,232,606	0.05
7,057	Repligen	830,049	0.02
32,521	ResMed	5,808,416	0.14
18,415	Rockwell Automation	4,729,910	0.11
42,404	Ross Stores	5,749,614	0.14
41,009	S&P Global	17,065,560	0.41
186,357	Salesforce	44,704,813	1.07
13,982	SBA Communications REIT	2,560,921	0.06
122,141	Schneider Electric	27,396,226	0.66
45,966	ServiceNow	33,739,279	0.81
54,184	Sherwin-Williams	15,087,596	0.36
17,946	Solventum	885,453	0.02
38,863	State Street	2,683,333	0.06
29,023	Steel Dynamics	3,506,861	0.08
12,224	STERIS	2,503,995	0.06
38,925	Swiss Re	4,506,544	0.11
50,306	Synchrony Financial	2,215,013	0.05

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NT WORLD SDG SCREENED LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value €	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing:</b>			
<b>99.42% (31 Dec 2023: 99.34%) (continued)</b>			
<b>Equities: 99.42% (31 Dec 2023: 99.34%) (continued)</b>			
<b>United States: 65.94% (31 Dec 2023: 64.15%) (continued)</b>			
19,572	Synopsys	10,866,820	0.26
20,853	Take-Two Interactive Software	3,025,363	0.07
74,071	Target	10,231,370	0.24
10,835	Teleflex	2,126,359	0.05
59,799	Tenaris	858,116	0.02
734,024	Tesla	135,524,765	3.24
145,468	TJX	14,943,808	0.36
17,029	Toro	1,485,777	0.04
13,995	Tractor Supply	3,525,682	0.08
36,385	Trane Technologies	11,166,893	0.27
29,289	Travelers Cos	5,556,916	0.13
37,707	Trimble	1,967,413	0.05
168,622	Truist Financial	6,112,400	0.15
21,195	Twilio	1,123,478	0.03
80,385	UiPath	951,044	0.02
5,956	Ulta Beauty	2,144,382	0.05
63,493	Valero Energy	9,286,832	0.22
39,183	Veralto	3,490,367	0.08
673,029	Verizon Communications	25,897,565	0.62
66,159	Vertex Pharmaceuticals	28,934,029	0.69
119,927	Walgreens Boots Alliance	1,353,410	0.03
7,304	Waters	1,977,174	0.05
91,329	Welltower REIT	8,883,646	0.21
31,943	WestRock	1,497,975	0.04
9,458	Williams-Sonoma	2,491,864	0.06
13,161	Willis Towers Watson	3,219,057	0.08
26,728	Workday	5,575,285	0.13
5,691	WW Grainger	4,790,901	0.11
38,937	Xylem	4,927,479	0.12
36,151	Yum! Brands	4,467,984	0.11
26,924	Zimmer Biomet	2,726,440	0.07
	<b>Total United States</b>	<b>2,757,534,878</b>	<b>65.94</b>
	<b>Total Equities</b>	<b>4,157,172,717</b>	<b>99.42</b>
	<b>Total Transferable Securities Admitted to an Official Stock Exchange Listing</b>	<b>4,157,172,717</b>	<b>99.42</b>

**Unrealised Gains on Futures Contracts: 0.00% (31 Dec 2023: 0.01%)**

Counterparty	Description	Currency	No. of Contracts	Notional Value €	Unrealised Gains €	% of Net Assets
<b>Australia: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	SFE S&P ASX Share Price Index 200					
	Futures September 2024	AUD	5	605,380	4,626	—
	<b>Total Australia</b>				<b>4,626</b>	<b>—</b>
<b>Canada: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	S&P/TSX 60 Index Futures					
	September 2024	CAD	7	1,251,049	11,998	—
	<b>Total Canada</b>				<b>11,998</b>	<b>—</b>

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NT WORLD SDG SCREENED LOW CARBON INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Financial Assets at Fair Value through Profit or Loss

Unrealised Gains on Futures Contracts: 0.00% (31 Dec 2023: 0.01%) (continued)

Counterparty	Description	Currency	No. of Contracts	Notional Value €	Unrealised Gains €	% of Net Assets
<b>Japan: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	OSE TOPIX Index Futures September 2024	JPY	14	2,282,286	15,894	–
	<b>Total Japan</b>				<u>15,894</u>	–
<b>Singapore: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	SGX MSCI Singapore Index Futures July 2024	SGD	7	152,459	2,242	–
	<b>Total Singapore</b>				<u>2,242</u>	–
<b>United States: 0.00% (31 Dec 2023: 0.01%)</b>						
Citigroup	CME E-Mini Standard & Poor's 500 Index Future September 2024	USD	107	27,562,421	89,244	–
	Citigroup	Eurex Euro Stoxx Index 50 Futures September 2024	EUR	59	2,906,340	4,163
<b>Total United States</b>					<u>93,407</u>	–
<b>Total Unrealised Gains on Futures Contracts</b>					<u>128,167</u>	–

Financial Liabilities at Fair Value through Profit or Loss

Unrealised Losses on Futures Contracts: 0.00% (31 Dec 2023: 0.00%)

Counterparty	Description	Currency	No. of Contracts	Notional Value €	Unrealised Losses €	% of Net Assets
<b>Hong Kong: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	Hang Seng Index Futures July 2024	HKD	2	210,694	(1,540)	–
	<b>Total Hong Kong</b>				<u>(1,540)</u>	–
<b>Sweden: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	OML Stockholm Index Futures July 2024	SEK	26	590,553	(674)	–
	<b>Total Sweden</b>				<u>(674)</u>	–
<b>Switzerland: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	SOF Index Futures September 2024	CHF	8	998,718	(6,112)	–
	<b>Total Switzerland</b>				<u>(6,112)</u>	–
<b>United Kingdom: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	FTSE 100 Index Futures September 2024	GBP	15	1,452,875	(6,163)	–
	<b>Total United Kingdom</b>				<u>(6,163)</u>	–
<b>Total Unrealised Losses on Futures Contracts</b>					<u>(14,489)</u>	–
<b>Total Investments (31 Dec 2023: 99.35%)</b>					4,157,286,395	99.42
<b>Cash and Cash Equivalents (31 Dec 2023: 0.19%)*</b>					30,471,849	0.73
<b>Margin Cash (31 Dec 2023: 0.08%)</b>					2,611,408	0.06
<b>Other Net Liabilities (31 Dec 2023: 0.38%)</b>					(8,781,942)	(0.21)
<b>Net Assets Attributable to Holders of Redeemable Participating Units</b>					<u>4,181,587,710</u>	<u>100.00</u>

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NT WORLD SDG SCREENED LOW CARBON INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

*As at 30 June 2024*

	<b>% of Total Assets</b>
<b>Analysis of Total Assets</b>	
Transferable securities admitted to an official stock exchange listing (31 Dec 2023: 99.33%)	97.03
Financial derivative instruments dealt on a regulated market (31 Dec 2023: 0.01%)	–
Cash and Cash Equivalents (31 Dec 2023: 0.19%)	0.71
Margin Cash (31 Dec 2023: 0.08%)	0.06
Other assets (31 Dec 2023: 0.39%)	2.20
	<u>100.00</u>

\*Included within Cash and Cash Equivalents are investments in 642,140 EUR shares in the Northern Trust Global Funds plc (“NTGF”) The Euro Liquidity Fund, 926,000 GBP shares in the Northern Trust Global Funds plc (“NTGF”) The Sterling Fund and 23,927,000 USD shares in the Northern Trust Global Funds plc (“NTGF”) The U.S. Dollar Fund with fair values of €642,140, €1,092,192 and €22,325,169, respectively.

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST QUALITY LOW VOL LOW CARBON WORLD FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.91% (31 Dec 2023: 98.75%)</b>			
<b>Equities: 98.91% (31 Dec 2023: 98.75%)</b>			
<b>Australia: 0.84% (31 Dec 2023: 0.86%)</b>			
113,495	Computershare	1,996,510	0.27
1,485,764	Medibank	3,701,158	0.50
196,212	Telstra	474,365	0.07
	<b>Total Australia</b>	<b>6,172,033</b>	<b>0.84</b>
<b>Belgium: 0.09% (31 Dec 2023: 0.08%)</b>			
8,896	KBC	628,310	0.09
	<b>Total Belgium</b>	<b>628,310</b>	<b>0.09</b>
<b>Brazil: 0.53% (31 Dec 2023: 0.00%)</b>			
74,406	Wheaton Precious Metals	3,900,422	0.53
	<b>Total Brazil</b>	<b>3,900,422</b>	<b>0.53</b>
<b>Canada: 2.86% (31 Dec 2023: 4.19%)</b>			
32,412	CGI	3,234,449	0.44
242	Constellation Software	697,142	0.10
18,479	Descartes Systems	1,790,033	0.24
49,348	Dollarama	4,504,738	0.61
30,457	Fortis	1,183,468	0.16
34,080	Franco-Nevada	4,039,738	0.55
120,782	Hydro One	3,517,494	0.48
1,440	Royal Bank of Canada	153,277	0.02
69,520	TMX	1,934,682	0.26
	<b>Total Canada</b>	<b>21,055,021</b>	<b>2.86</b>
<b>Denmark: 0.49% (31 Dec 2023: 0.36%)</b>			
24,997	Novo Nordisk	3,612,570	0.49
	<b>Total Denmark</b>	<b>3,612,570</b>	<b>0.49</b>
<b>Finland: 1.20% (31 Dec 2023: 1.05%)</b>			
48,344	Elisa	2,219,656	0.30
61,317	Kone	3,028,873	0.41
83,640	Sampo	3,594,611	0.49
	<b>Total Finland</b>	<b>8,843,140</b>	<b>1.20</b>
<b>France: 2.08% (31 Dec 2023: 2.16%)</b>			
199,254	Getlink	3,299,355	0.45
173,540	Orange	1,739,764	0.24
43,411	Sodexo	3,908,162	0.53
95,087	TotalEnergies	6,352,019	0.86
	<b>Total France</b>	<b>15,299,300</b>	<b>2.08</b>
<b>Germany: 1.44% (31 Dec 2023: 1.35%)</b>			
12,142	Beiersdorf	1,776,951	0.24
18,834	Deutsche Boerse	3,857,419	0.53
182,032	Deutsche Telekom	4,580,779	0.62
10,971	E.ON	144,096	0.02
1,254	Siemens	233,475	0.03
	<b>Total Germany</b>	<b>10,592,720</b>	<b>1.44</b>
<b>Hong Kong: 0.64% (31 Dec 2023: 0.99%)</b>			
766,827	CK Asset	2,872,876	0.39
220,300	Link REIT	856,381	0.12

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST QUALITY LOW VOL LOW CARBON WORLD FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.91% (31 Dec 2023: 98.75%) (continued)</b>			
<b>Equities: 98.91% (31 Dec 2023: 98.75%) (continued)</b>			
<b>Hong Kong: 0.64% (31 Dec 2023: 0.99%) (continued)</b>			
962,000	Sino Land	991,892	0.13
	<b>Total Hong Kong</b>	<u>4,721,149</u>	<u>0.64</u>
<b>Ireland: 0.54% (31 Dec 2023: 0.00%)</b>			
750,088	AIB	3,968,084	0.54
	<b>Total Ireland</b>	<u>3,968,084</u>	<u>0.54</u>
<b>Israel: 1.10% (31 Dec 2023: 1.16%)</b>			
387,580	Bank Hapoalim	3,427,025	0.46
23,047	Check Point Software Technologies	3,802,755	0.52
203,781	ICL	882,265	0.12
	<b>Total Israel</b>	<u>8,112,045</u>	<u>1.10</u>
<b>Italy: 0.18% (31 Dec 2023: 0.18%)</b>			
240,483	Snam	1,064,714	0.14
36,454	Terna Rete Elettrica Nazionale	282,004	0.04
	<b>Total Italy</b>	<u>1,346,718</u>	<u>0.18</u>
<b>Japan: 5.94% (31 Dec 2023: 7.20%)</b>			
30,800	Daito Trust Construction	3,175,544	0.43
127,600	Daiwa House Industry	3,234,025	0.44
3,500	Hirose Electric	386,641	0.05
342,300	Japan Post Bank	3,233,401	0.44
132,700	KDDI	3,509,299	0.48
39,000	McDonald's Japan	1,537,113	0.21
17,000	Obic	2,191,844	0.30
217,400	Odakyu Electric Railway	2,102,912	0.29
45,500	Oracle Japan	3,139,687	0.43
190,600	SCSK	3,807,023	0.52
48,800	Secom	2,881,099	0.39
285,000	SG	2,626,585	0.36
121,400	SoftBank	1,482,595	0.20
24,000	Sumitomo Mitsui Financial	1,600,149	0.22
137,500	Tobu Railway	2,315,173	0.31
140,700	Tokyo Gas	3,021,997	0.41
396,800	USS	3,338,734	0.45
9,700	Yamato	106,642	0.01
	<b>Total Japan</b>	<u>43,690,463</u>	<u>5.94</u>
<b>Netherlands: 1.20% (31 Dec 2023: 1.50%)</b>			
30,945	Koninklijke Ahold Delhaize	915,031	0.13
985,113	Koninklijke KPN	3,779,746	0.51
24,854	Wolters Kluwer	4,123,450	0.56
	<b>Total Netherlands</b>	<u>8,818,227</u>	<u>1.20</u>
<b>New Zealand: 0.05% (31 Dec 2023: 0.06%)</b>			
98,746	Meridian Energy	378,475	0.05
	<b>Total New Zealand</b>	<u>378,475</u>	<u>0.05</u>
<b>People's Republic of China: 0.56% (31 Dec 2023: 0.47%)</b>			
1,342,359	BOC Hong Kong	4,135,017	0.56
	<b>Total People's Republic of China</b>	<u>4,135,017</u>	<u>0.56</u>
<b>Singapore: 1.51% (31 Dec 2023: 1.33%)</b>			
252,700	City Developments	962,134	0.13



NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST QUALITY LOW VOL LOW CARBON WORLD FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.91% (31 Dec 2023: 98.75%) (continued)</b>			
<b>Equities: 98.91% (31 Dec 2023: 98.75%) (continued)</b>			
<b>Singapore: 1.51% (31 Dec 2023: 1.33%) (continued)</b>			
86,120	DBS	2,274,292	0.31
398,900	Oversea-Chinese Banking Corporation	4,247,281	0.58
514,300	Singapore Exchange	3,597,538	0.49
	<b>Total Singapore</b>	<b>11,081,245</b>	<b>1.51</b>
<b>Spain: 1.16% (31 Dec 2023: 1.05%)</b>			
19,083	Aena	3,845,015	0.52
166,059	Enagas	2,472,055	0.34
11,491	Inditex	570,946	0.08
93,560	Redeia	1,636,454	0.22
	<b>Total Spain</b>	<b>8,524,470</b>	<b>1.16</b>
<b>Switzerland: 1.99% (31 Dec 2023: 3.65%)</b>			
30,027	Banque Cantonale Vaudoise	3,186,150	0.43
767	Givaudan	3,636,123	0.49
60,137	Novartis	6,435,984	0.88
894	Swisscom	502,912	0.07
1,627	Zurich Insurance	867,456	0.12
	<b>Total Switzerland</b>	<b>14,628,625</b>	<b>1.99</b>
<b>United Kingdom: 2.47% (31 Dec 2023: 2.79%)</b>			
6,100	AstraZeneca	952,772	0.13
146,174	Compass	3,991,217	0.54
29,795	HSBC	257,583	0.04
103,851	RELX	4,777,209	0.65
231,195	Sage	3,181,181	0.43
90,365	Unilever	4,963,311	0.68
	<b>Total United Kingdom</b>	<b>18,123,273</b>	<b>2.47</b>
<b>United States: 72.04% (31 Dec 2023: 68.32%)</b>			
58,995	AbbVie	10,118,822	1.38
3,258	Accenture	988,510	0.13
2,515	Adobe Systems	1,397,183	0.19
16,286	Aflac	1,454,503	0.20
24,284	Allstate	3,877,183	0.53
96,069	Alphabet	17,498,968	2.38
82,748	Amazon.com	15,991,051	2.17
19,584	American Financial	2,409,224	0.33
50,202	Amphenol	3,382,109	0.46
27,333	Analog Devices	6,239,031	0.85
160,718	Apple	33,850,425	4.60
2,471	Applied Materials	583,131	0.08
20,243	Assurant	3,365,399	0.46
150,045	AT&T	2,867,360	0.39
22,654	Automatic Data Processing	5,407,283	0.74
1,326	AutoZone	3,930,397	0.53
38,625	Bank of America	1,536,116	0.21
112,084	Bristol-Myers Squibb	4,654,849	0.63
8,656	Broadcom	13,897,468	1.89
1,472	Caterpillar	490,323	0.07
10,406	CBOE Global Markets	1,769,644	0.24
16,725	Cencora	3,768,142	0.51
37,488	CH Robinson Worldwide	3,303,443	0.45
25,464	Cheniere Energy	4,451,871	0.61
11,544	Chubb	2,944,643	0.40
8,494	Cigna	2,807,862	0.38

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST QUALITY LOW VOL LOW CARBON WORLD FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.91% (31 Dec 2023: 98.75%) (continued)</b>			
<b>Equities: 98.91% (31 Dec 2023: 98.75%) (continued)</b>			
<b>United States: 72.04% (31 Dec 2023: 68.32%) (continued)</b>			
6,568	Cintas	4,599,308	0.63
187,291	Cisco Systems	8,898,195	1.21
19,829	CME	3,898,381	0.53
162,319	Coca-Cola	10,331,604	1.40
8,538	Cognizant Technology Solutions	580,584	0.08
48,936	Colgate-Palmolive	4,748,749	0.65
10,777	Comcast	422,027	0.06
43,081	Consolidated Edison	3,852,303	0.52
3,044	Costco Wholesale	2,587,370	0.35
8,163	Domino's Pizza	4,214,802	0.57
15,619	Edison International	1,121,600	0.15
28,033	Electronic Arts	3,905,838	0.53
177	Eli Lilly and Company	160,252	0.02
92,400	Exelon	3,197,964	0.43
30,784	Expeditors International of Washington	3,841,535	0.52
104,728	Exxon Mobil	12,056,287	1.64
18,767	F5	3,232,240	0.44
2,132	Fair Isaac	3,173,823	0.43
53,103	Fastenal	3,336,993	0.45
55,120	General Mills	3,486,891	0.47
68,635	Gilead Sciences	4,709,047	0.64
153,827	GSK	2,974,154	0.40
40,238	Hartford Financial Services	4,045,529	0.55
18,949	HF Sinclair	1,010,740	0.14
29,156	Hologic	2,164,833	0.29
18,862	Home Depot	6,493,055	0.88
6,403	Humana	2,392,481	0.33
1,015	Illinois Tool Works	240,514	0.03
5,331	Intercontinental Exchange	729,761	0.10
46,326	International Business Machines	8,012,082	1.09
988	Intuit	649,323	0.09
70,325	Johnson & Johnson	10,278,702	1.40
61,378	JPMorgan Chase & Co	12,414,314	1.69
55,694	Kellanova	3,212,430	0.44
28,332	Kimberly-Clark	3,915,482	0.53
144	Lam Research	153,338	0.02
2,269	Linde	995,660	0.14
49,176	Loews	3,675,414	0.50
578	Lowe's Cos	127,426	0.02
24,330	Marathon Petroleum	4,220,768	0.57
19,976	McDonald's	5,090,684	0.69
8,019	McKesson	4,683,417	0.64
56,136	Merck & Co	6,949,637	0.95
17,425	Meta Platforms	8,786,033	1.19
60,909	Microsoft	27,223,278	3.70
12,254	Motorola Solutions	4,730,657	0.64
15,948	Nestle	1,627,811	0.22
2,547	Netflix	1,718,919	0.23
255,674	NVIDIA	31,585,966	4.29
3,900	O'Reilly Automotive	4,118,634	0.56
41,210	Otis Worldwide	3,966,875	0.54
19,866	Packaging Corporation of America	3,626,737	0.49
12,158	Paychex	1,441,452	0.20
52,369	PepsiCo	8,637,219	1.17
55,550	Procter & Gamble	9,161,306	1.25
26,601	Public Service Enterprise	1,960,494	0.27

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST QUALITY LOW VOL LOW CARBON WORLD FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing:</b>			
<b>98.91% (31 Dec 2023: 98.75%) (continued)</b>			
<b>Equities: 98.91% (31 Dec 2023: 98.75%) (continued)</b>			
<b>United States: 72.04% (31 Dec 2023: 68.32%) (continued)</b>			
3,909	QUALCOMM	778,595	0.11
11,513	Reliance	3,288,113	0.45
5,477	Roche	1,668,821	0.23
26,268	Roche Holding	7,293,419	0.99
80,859	Rollins	3,945,111	0.54
4,376	Roper Technologies	2,466,576	0.34
6,444	Snap-on	1,684,397	0.23
12,910	Tesla	2,554,631	0.35
25,012	Texas Instruments	4,865,584	0.66
62,776	TJX	6,911,638	0.94
28,665	T-Mobile US	5,050,200	0.69
10,506	Travelers Cos	2,136,290	0.29
33,579	Union Pacific	7,597,585	1.03
24,719	UnitedHealth	12,588,398	1.71
27,942	Valero Energy	4,380,188	0.60
19,227	VeriSign	3,418,561	0.46
16,186	Verisk Analytics	4,362,936	0.59
114,580	Verizon Communications	4,725,279	0.64
7,837	Vertex Pharmaceuticals	3,673,359	0.50
25,519	Visa	6,697,972	0.91
14,004	Willis Towers Watson	3,671,009	0.50
28,356	Yum! Brands	3,756,036	0.51
	<b>Total United States</b>	<b>529,870,556</b>	<b>72.04</b>
	<b>Total Equities</b>	<b>727,501,863</b>	<b>98.91</b>
	<b>Total Transferable Securities Admitted to an Official Stock Exchange Listing</b>	<b>727,501,863</b>	<b>98.91</b>

**Unrealised Gains on Futures Contracts: 0.00% (31 Dec 2023: 0.03%)**

Counterparty	Description	Currency	No. of Contracts	Notional Value US\$	Unrealised Gains US\$	% of Net Assets
<b>Australia: 0.00% (31 Dec 2023: 0.00%)</b>						
	SFE S&P ASX Share Price Index 200					
Citigroup	Futures September 2024	AUD	1	129,763	992	—
	<b>Total Australia</b>				<b>992</b>	<b>—</b>
<b>Japan: 0.00% (31 Dec 2023: 0.00%)</b>						
	Nikkei 225 Index Futures September 2024					
Citigroup		JPY	6	742,074	14,539	—
	<b>Total Japan</b>				<b>14,539</b>	<b>—</b>
<b>United States: 0.00% (31 Dec 2023: 0.03%)</b>						
	Eurex Euro Stoxx Index 50 Futures					
Citigroup	September 2024	EUR	25	1,319,860	1,855	—
	CME E-Mini Standard & Poor's 500					
Citigroup	Index Future September 2024	USD	26	7,177,950	1,677	—
	<b>Total United States</b>				<b>3,532</b>	<b>—</b>
	<b>Total Unrealised Gains on Futures Contracts</b>				<b>19,063</b>	<b>—</b>

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST QUALITY LOW VOL LOW CARBON WORLD FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

**Financial Liabilities at Fair Value through Profit or Loss**

**Unrealised Loss on Futures Contracts: 0.00% (31 Dec 2023: 0.00%)**

Counterparty	Description	Currency	No. of Contracts	Notional Value US\$	Unrealised Loss US\$	% of Net Assets
<b>United Kingdom: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	FTSE 100 Index Futures September 2024	GBP	5	519,040	(722)	–
<b>Total United Kingdom</b>					<u>(722)</u>	–
<b>Total Unrealised Loss on Futures Contracts</b>					<u>(722)</u>	–
					<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Total Investments (31 Dec 2023: 98.78%)</b>					727,520,204	98.91
<b>Cash and Cash Equivalents (31 Dec 2023: 1.09%)*</b>					8,986,756	1.22
<b>Margin Cash (31 Dec 2023: 0.06%)</b>					516,429	0.07
<b>Other Net Liabilities (31 Dec 2023: 0.07%)</b>					(1,490,183)	(0.20)
<b>Net Assets Attributable to Holders of Redeemable Participating Units</b>					<u>735,533,206</u>	<u>100.00</u>
<b>Analysis of Total Assets</b>						<b>% of Total Assets</b>
Transferable securities admitted to an official stock exchange listing (31 Dec 2023: 98.68%)						97.15
Financial derivative instruments dealt on a regulated market (31 Dec 2023: 0.03%)						–
Cash and Cash Equivalents (31 Dec 2023: 1.09%)						1.20
Margin Cash (31 Dec 2023: 0.06%)						0.07
Other assets (31 Dec 2023: 0.14%)						<u>1.58</u>
						<u>100.00</u>

\*Included within Cash and Cash Equivalents are investments in 441,264 EUR shares in the Northern Trust Global Funds plc (“NTGF”) The Euro Liquidity Fund, 2,113,000 GBP shares in the Northern Trust Global Funds plc (“NTGF”) The Sterling Fund and 4,422,000 USD shares in the Northern Trust Global Funds plc (“NTGF”) The U.S. Dollar Fund with fair values of US\$472,925, US\$2,671,043 and US\$4,422,000, respectively.

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST DEVELOPED REAL ESTATE ESG CLIMATE INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.80% (31 Dec 2023: 98.20%)</b>			
<b>Equities: 98.80% (31 Dec 2023: 98.20%)</b>			
<b>Australia: 6.75% (31 Dec 2023: 6.13%)</b>			
189,279	Abacus REIT	146,004	0.02
76,566	Arena REIT	197,891	0.02
86,394	BWP Trust REIT	199,636	0.02
67,128	Centuria Industrial REIT	134,943	0.01
82,583	Charter Hall Long Wale REIT	179,247	0.02
23,214	Charter Hall REIT	173,329	0.02
86,747	Charter Hall Retail REIT	188,285	0.02
86,487	Charter Hall Social Infrastructure REIT	136,892	0.02
1,508,044	Dexus Property REIT	6,526,314	0.71
1,245,482	Goodman REIT	28,904,882	3.14
2,659,970	GPT REIT	7,105,844	0.77
123,003	Growthpoint Properties Australia REIT	178,260	0.02
246,360	HomeCo Daily Needs REIT	190,857	0.02
60,114	Ingenia Communities REIT	191,903	0.02
98,264	Mirvac REIT	122,720	0.01
129,478	National Storage REIT	198,885	0.02
131,440	Region RE REIT	184,343	0.02
1,079,730	Scentre REIT	2,249,825	0.24
2,814,231	Stockland REIT	7,837,449	0.85
5,635,080	Vicinity Centres REIT	6,962,268	0.76
124,041	Waypoint REIT	179,764	0.02
	<b>Total Australia</b>	<b>62,189,541</b>	<b>6.75</b>
<b>Austria: 0.47% (31 Dec 2023: 0.34%)</b>			
55,358	CA Immobilien Anlagen	1,836,855	0.20
89,469	Immofinanz	2,483,509	0.27
	<b>Total Austria</b>	<b>4,320,364</b>	<b>0.47</b>
<b>Belgium: 0.75% (31 Dec 2023: 0.85%)</b>			
3,165	Aedifica REIT	192,162	0.02
2,393	Cofinimmo REIT	144,521	0.02
2,287	Montea REIT	193,881	0.02
3,344	Shurgard Self Storage REIT	129,201	0.01
10,599	VGP	1,181,386	0.13
181,455	Warehouses De Pauw REIT	4,920,202	0.53
5,172	Xior Student Housing REIT	166,015	0.02
	<b>Total Belgium</b>	<b>6,927,368</b>	<b>0.75</b>
<b>Canada: 2.01% (31 Dec 2023: 1.59%)</b>			
15,975	Allied Properties REIT	178,739	0.02
3,632	Boardwalk REIT	187,075	0.02
6,117	Canadian Apartment Properties REIT	198,707	0.02
21,897	Chartwell Retirement Residences REIT	205,632	0.02
267,622	Choice Properties REIT	2,511,248	0.27
15,428	Crombie REIT	143,755	0.02
18,203	CT REIT	175,332	0.02
441,914	Dream Industrial REIT	4,091,826	0.44
17,363	First Capital REIT	186,528	0.02
967	FirstService	147,133	0.02
62,912	Granite REIT	3,116,750	0.34
29,502	H&R REIT	192,965	0.02
16,356	InterRent REIT	142,361	0.02
15,382	Killam Apartment REIT	191,551	0.02
55,397	NorthWest Healthcare Properties REIT	188,658	0.02
20,119	Primaris REIT	195,110	0.02
511,060	RioCan REIT	6,278,305	0.68

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.80% (31 Dec 2023: 98.20%) (continued)</b>			
<b>Equities: 98.80% (31 Dec 2023: 98.20%) (continued)</b>			
<b>Canada: 2.01% (31 Dec 2023: 1.59%) (continued)</b>			
11,928	SmartCentres REIT	191,688	0.02
	<b>Total Canada</b>	<b>18,523,363</b>	<b>2.01</b>
<b>Finland: 0.02% (31 Dec 2023: 0.09%)</b>			
13,508	Kojamo	139,198	0.02
	<b>Total Finland</b>	<b>139,198</b>	<b>0.02</b>
<b>France: 2.90% (31 Dec 2023: 3.45%)</b>			
3,825	Covivio REIT	181,933	0.02
70,036	Gecina REIT	6,451,500	0.70
86,599	ICADE REIT	2,129,118	0.23
304,143	Klepierre REIT	8,142,613	0.88
124,647	Unibail-Rodamco-Westfield	9,821,568	1.07
	<b>Total France</b>	<b>26,726,732</b>	<b>2.90</b>
<b>Germany: 0.81% (31 Dec 2023: 0.82%)</b>			
94,911	Aroundtown	199,932	0.02
17,691	Grand City Properties	204,772	0.02
2,181	LEG Immobilien	178,257	0.02
160,594	Sirius Real Estate	190,421	0.02
14,891	TAG Immobilien	218,165	0.03
227,509	Vonovia	6,473,760	0.70
	<b>Total Germany</b>	<b>7,465,307</b>	<b>0.81</b>
<b>Guernsey: 0.02% (31 Dec 2023: 0.02%)</b>			
199,304	Balanced Commercial Property Trust	199,537	0.02
	<b>Total Guernsey</b>	<b>199,537</b>	<b>0.02</b>
<b>Hong Kong: 2.78% (31 Dec 2023: 3.25%)</b>			
49,000	CK Asset	183,576	0.02
409,000	Fortune REIT	196,972	0.02
172,000	Hang Lung	187,258	0.02
156,660	Hang Lung Properties	133,637	0.02
68,000	Henderson Land Development	182,468	0.02
877,300	Hongkong Land	2,833,679	0.31
1,082,000	Hysan Development	1,554,940	0.17
104,500	Kerry Properties	181,765	0.02
2,493,996	Link REIT	9,695,005	1.05
3,851,000	New World Development	3,605,657	0.39
191,326	Sino Land	197,271	0.02
335,500	Sun Hung Kai Properties	2,902,762	0.32
2,279,400	Swire Properties	3,631,905	0.39
47,000	Wharf Real Estate Investment	124,613	0.01
	<b>Total Hong Kong</b>	<b>25,611,508</b>	<b>2.78</b>
<b>Israel: 0.03% (31 Dec 2023: 0.04%)</b>			
34,374	Amot Investments	139,240	0.02
2,366	Azrieli	138,800	0.01
	<b>Total Israel</b>	<b>278,040</b>	<b>0.03</b>
<b>Japan: 7.11% (31 Dec 2023: 7.03%)</b>			
16,800	AEON Mall	197,963	0.02
1,700	Daito Trust Construction	175,274	0.02
4,009	Daiwa House Investment REIT	6,125,900	0.67
291	Daiwa Securities Living Investments REIT	189,948	0.02

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Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.80% (31 Dec 2023: 98.20%) (continued)</b>			
<b>Equities: 98.80% (31 Dec 2023: 98.20%) (continued)</b>			
<b>Japan: 7.11% (31 Dec 2023: 7.03%) (continued)</b>			
30,200	ES-Con Japan	198,630	0.02
246	GLP J-REIT	200,794	0.02
7,800	Heiwa Real Estate	190,078	0.02
20,400	Hulic	180,653	0.02
53,600	Ichigo	133,617	0.01
175	Industrial & Infrastructure Fund Investment REIT	137,728	0.02
14,114	Invincible Investment REIT	5,720,706	0.62
389	Japan Hotel Investment REIT	187,898	0.02
11,501	Japan Metropolitan Fund Invest REIT	6,470,474	0.70
152	KDX Realty Investment REIT	147,880	0.02
421	LaSalle Logiport REIT	386,296	0.04
674	Mirai REIT	187,921	0.02
382,600	Mitsubishi Estate	5,993,734	0.65
1,092,500	Mitsui Fudosan	9,973,494	1.08
319	Mori Trust REIT	137,627	0.02
10,900	Nagoya Railroad	118,819	0.01
2,080	Nippon Building Fund REIT	7,279,871	0.79
3,994	Nippon Prologis REIT	6,232,090	0.68
7,200	Nomura Real Estate	180,425	0.02
7,111	Nomura Real Estate Master Fund REIT	6,308,216	0.68
187	Orix JREIT	185,070	0.02
8,333	Sekisui House REIT	4,097,602	0.45
516	Star Asia Investment REIT	191,503	0.02
113,600	Sumitomo Realty & Development	3,333,990	0.36
12,100	Tokyo Tatemono	190,985	0.02
19,400	Tokyu Fudosan	129,466	0.01
12,500	Tosei	188,829	0.02
191	United Urban Investment REIT	169,675	0.02
	<b>Total Japan</b>	<b>65,543,156</b>	<b>7.11</b>
<b>Netherlands: 0.02% (31 Dec 2023: 0.02%)</b>			
11,157	CTP	190,364	0.02
	<b>Total Netherlands</b>	<b>190,364</b>	<b>0.02</b>
<b>New Zealand: 0.22% (31 Dec 2023: 0.06%)</b>			
616,267	Goodman Property Trust REIT	754,800	0.08
1,894,275	Precinct Properties New Zealand	1,287,018	0.14
	<b>Total New Zealand</b>	<b>2,041,818</b>	<b>0.22</b>
<b>Norway: 0.07% (31 Dec 2023: 0.12%)</b>			
66,923	Entra	687,615	0.07
	<b>Total Norway</b>	<b>687,615</b>	<b>0.07</b>
<b>People's Republic of China: 0.04% (31 Dec 2023: 0.34%)</b>			
180,800	ESR	237,596	0.03
47,000	Wharf	132,138	0.01
	<b>Total People's Republic of China</b>	<b>369,734</b>	<b>0.04</b>
<b>Singapore: 3.10% (31 Dec 2023: 3.68%)</b>			
4,257,100	CapitaLand Ascendas REIT	8,041,451	0.87
288,335	CapitaLand Ascott Trust Management REIT	186,160	0.02
274,300	CapitaLand China Trust REIT	135,607	0.02
231,909	CapitaLand India Trust	167,696	0.02
5,683,602	CapitaLand Integrated Commercial Trust REIT	8,303,657	0.90
99,000	CapitaLand Investment	194,311	0.02
270,200	CDL Hospitality Trusts REIT	189,404	0.02

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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

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Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.80% (31 Dec 2023: 98.20%) (continued)</b>			
<b>Equities: 98.80% (31 Dec 2023: 98.20%) (continued)</b>			
<b>Singapore: 3.10% (31 Dec 2023: 3.68%) (continued)</b>			
35,100	City Developments	133,640	0.01
336,000	Digital Core REIT Management REIT	191,520	0.02
3,749,371	ESR-LOGOS REIT	746,969	0.08
123,300	Frasers Centrepoint Trust REIT	193,786	0.02
194,100	Frasers Logistics & Commercial Trust REIT	136,060	0.02
154,600	Keppel DC REIT	205,335	0.02
5,484,700	Keppel REIT	3,379,247	0.37
472,611	Lendlease Global Commercial REIT	195,287	0.02
113,109	Mapletree Industrial Trust REIT	176,100	0.02
139,084	Mapletree Logistics Trust REIT	132,388	0.01
5,898,900	Mapletree Pan Asia Commercial Trust REIT	5,310,207	0.58
76,200	Parkway Life REIT	196,790	0.02
239,400	Suntec REIT	185,479	0.02
35,600	UOL	136,595	0.02
	<b>Total Singapore</b>	<b>28,537,689</b>	<b>3.10</b>
<b>Spain: 0.72% (31 Dec 2023: 0.43%)</b>			
33,341	Inmobiliaria Colonial REIT	194,031	0.02
577,629	Merlin Properties REIT	6,438,369	0.70
	<b>Total Spain</b>	<b>6,632,400</b>	<b>0.72</b>
<b>Sweden: 2.54% (31 Dec 2023: 1.93%)</b>			
10,477	Atrium Ljungberg	203,303	0.02
586,587	Castellum	7,167,415	0.78
40,594	Catena	2,023,912	0.22
14,818	Cibus Nordic Real Estate Investment REIT	220,797	0.02
159,788	Corem Property	131,947	0.01
133,817	Dios Fastigheter	1,093,639	0.12
589,827	Fabege	4,714,628	0.51
21,637	FastighetsBalder	148,371	0.02
146,901	Hufvudstaden	1,740,862	0.19
10,005	JM	187,153	0.02
21,045	Nyfosa	204,087	0.02
97,027	Padox	1,731,611	0.19
24,337	Platzer Fastigheter	208,435	0.02
7,662	Sagax	196,213	0.02
455,739	Samhallsbyggnadsbolaget i Norden	232,083	0.03
42,117	Wallenstam	200,241	0.02
326,205	Wihlborgs Fastigheter	3,015,568	0.33
	<b>Total Sweden</b>	<b>23,420,265</b>	<b>2.54</b>
<b>Switzerland: 1.00% (31 Dec 2023: 1.27%)</b>			
1,099	Allreal	188,100	0.02
698	Mobimo	197,686	0.02
1,156	PSP Swiss Property	148,327	0.02
91,824	Swiss Prime Site	8,706,215	0.94
	<b>Total Switzerland</b>	<b>9,240,328</b>	<b>1.00</b>
<b>United Kingdom: 7.14% (31 Dec 2023: 6.24%)</b>			
5,190,972	Assura REIT	2,647,074	0.29
136,408	Berkeley	7,911,243	0.86
164,259	Big Yellow REIT	2,437,691	0.26
1,413,403	British Land REIT	7,353,987	0.80
134,552	Derwent London REIT	3,843,971	0.42
46,486	Grainger	143,088	0.01
462,484	Great Portland Estates REIT	1,961,420	0.21



NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

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Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.80% (31 Dec 2023: 98.20%) (continued)</b>			
<b>Equities: 98.80% (31 Dec 2023: 98.20%) (continued)</b>			
<b>United Kingdom: 7.14% (31 Dec 2023: 6.24%) (continued)</b>			
5,003,191	Hammerson REIT	1,751,896	0.19
124,469	Home REIT	39,068	–
948,457	Land Securities REIT	7,427,462	0.81
60,315	LondonMetric Property REIT	147,456	0.02
149,012	Primary Health Properties REIT	172,826	0.02
218,440	Safestore REIT	2,124,820	0.23
14,524	Savills	204,528	0.02
1,127,850	Segro REIT	12,805,775	1.39
110,383	Shaftesbury Capital	194,233	0.02
157,277	Supermarket Income REIT	144,140	0.02
3,396,605	Tritax Big Box REIT	6,659,449	0.72
487,178	UNITE REIT	5,493,308	0.60
836,693	Urban Logistics REIT	1,243,812	0.13
148,185	Workspace REIT	1,112,685	0.12
	<b>Total United Kingdom</b>	<b>65,819,932</b>	<b>7.14</b>
<b>United States: 60.30% (31 Dec 2023: 60.50%)</b>			
12,088	Acadia Realty Trust REIT	216,617	0.02
3,474	Agree Realty REIT	215,180	0.02
125,007	Alexandria REIT	14,622,069	1.59
9,488	American Assets Trust REIT	212,341	0.02
57,421	American Homes 4 Rent REIT	2,133,764	0.23
8,167	Americold Realty Trust REIT	208,585	0.02
9,557	Apple Hospitality REIT	138,959	0.02
105,122	AvalonBay Communities REIT	21,748,691	2.36
155,790	Boston Properties REIT	9,590,432	1.04
376,912	Brixmor Property REIT	8,702,898	0.95
12,250	Camden Property Trust REIT	1,336,597	0.15
8,112	CareTrust REIT	203,611	0.02
8,370	COPT Defense Properties REIT	209,501	0.02
8,790	Cousins Properties REIT	203,489	0.02
228,405	CubeSmart REIT	10,317,054	1.12
16,345	DiamondRock Hospitality REIT	138,115	0.02
142,209	Digital Realty Trust REIT	21,622,878	2.35
15,154	Douglas Emmett REIT	201,700	0.02
17,359	Easterly Government Properties REIT	214,731	0.02
53,102	EastGroup Properties REIT	9,032,650	0.98
214,522	Elme Communities REIT	3,417,335	0.37
21,186	Empire State Realty Trust REIT	198,725	0.02
4,406	EPR Properties REIT	184,964	0.02
58,288	Equinix REIT	44,100,701	4.78
10,590	Equity Commonwealth REIT	205,446	0.02
26,271	Equity LifeStyle Properties REIT	1,711,030	0.19
267,087	Equity Residential REIT	18,519,813	2.01
16,356	Essex Property Trust REIT	4,452,103	0.48
85,513	Extra Space Storage REIT	13,289,575	1.44
87,726	Federal Realty Investment Trust REIT	8,857,694	0.96
163,552	First Industrial Realty Trust REIT	7,770,356	0.84
43,730	Gaming and Leisure Properties REIT	1,977,033	0.22
13,767	Healthcare Realty Trust REIT	226,880	0.03
144,965	Healthpeak Properties REIT	2,841,314	0.31
8,114	Highwoods Properties REIT	213,155	0.02
624,245	Host Hotels & Resorts REIT	11,223,925	1.22
2,959	Howard Hughes	191,802	0.02
12,575	Independence Realty Trust REIT	235,656	0.03
7,471	InvenTrust Properties REIT	184,982	0.02

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

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Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.80% (31 Dec 2023: 98.20%) (continued)</b>			
<b>Equities: 98.80% (31 Dec 2023: 98.20%) (continued)</b>			
<b>United States: 60.30% (31 Dec 2023: 60.50%) (continued)</b>			
187,459	Invitation Homes REIT	6,727,904	0.73
220,969	Iron Mountain REIT	19,803,242	2.15
225,914	JBG SMITH Properties REIT	3,440,670	0.37
22,738	Kennedy-Wilson	221,013	0.02
200,407	Kilroy Realty REIT	6,246,686	0.68
615,820	Kimco Realty REIT	11,983,857	1.30
9,563	Kite Realty Trust REIT	214,020	0.02
88,965	Lamar Advertising REIT	10,633,986	1.15
22,699	LXP Industrial Trust REIT	207,015	0.02
409,141	Macerich REIT	6,317,137	0.69
44,996	Medical Properties Trust REIT	193,933	0.02
28,941	Mid-America Apartment Communities REIT	4,127,276	0.45
5,283	National Storage Affiliates Trust REIT	217,765	0.02
4,786	NNN REIT	203,884	0.02
6,337	Omega Healthcare Investors REIT	217,042	0.02
401,208	Paramount REIT	1,857,593	0.20
8,926	Park Hotels & Resorts REIT	133,711	0.02
10,054	Pebblebrook Hotel Trust REIT	138,243	0.02
554,660	Prologis REIT	62,293,865	6.76
105,191	Public Storage REIT	30,258,191	3.28
395,643	Realty Income REIT	20,897,863	2.27
171,259	Regency Centers REIT	10,652,310	1.16
16,074	Retail Opportunity Investments REIT	199,800	0.02
215,739	Rexford Industrial Realty REIT	9,619,802	1.04
13,129	RLJ Lodging Trust REIT	126,432	0.01
1,337	Ryman Hospitality Properties REIT	133,513	0.02
14,033	Sabra Health Care REIT	216,108	0.02
9,491	Safehold REIT	183,081	0.02
23,475	Service Properties Trust REIT	120,662	0.01
213,032	Simon Property REIT	32,338,258	3.51
14,084	SITE Centers REIT	204,218	0.02
126,031	SL Green Realty REIT	7,138,396	0.78
31,842	Sun Communities REIT	3,831,866	0.42
14,072	Sunstone Hotel Investors REIT	147,193	0.02
204,867	Tanger REIT	5,553,944	0.60
2,428	Terreno Realty REIT	143,689	0.02
211,340	UDR REIT	8,696,641	0.94
11,836	Urban Edge Properties REIT	218,611	0.02
333,308	Ventas REIT	17,085,368	1.85
197,296	Veris Residential REIT	2,959,440	0.32
422,776	VICI Properties REIT	12,108,305	1.31
197,580	Vornado Realty Trust REIT	5,194,378	0.56
281,106	Welltower REIT	29,305,301	3.18
38,373	WP Carey REIT	2,112,434	0.23
13,457	Xenia Hotels & Resorts REIT	192,839	0.02
	<b>Total United States</b>	<b>555,889,836</b>	<b>60.30</b>
	<b>Total Equities</b>	<b>910,754,095</b>	<b>98.80</b>
	<b>Total Transferable Securities Admitted to an Official Stock Exchange Listing</b>	<b>910,754,095</b>	<b>98.80</b>

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**  
**NORTHERN TRUST DEVELOPED REAL ESTATE ESG CLIMATE INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

**Financial Assets at Fair Value through Profit or Loss**

**Unrealised Gains on Futures Contracts: 0.00% (31 Dec 2023: 0.03%)**

Counterparty	Description	Currency	No. of Contracts	Notional Value US\$	Unrealised Gains US\$	% of Net Assets
<b>Australia: 0.00% (31 Dec 2023: 0.01%)</b>						
	SFE S&P ASX Share Price Index					
Citigroup	200 Futures September 2024	AUD	10	1,297,633	5,906	–
	<b>Total Australia</b>				<u>5,906</u>	<u>–</u>
<b>Singapore: 0.00% (31 Dec 2023: 0.00%)</b>						
	SGX MSCI Singapore Index Futures					
Citigroup	July 2024	SGD	2	46,685	686	–
	<b>Total Singapore</b>				<u>686</u>	<u>–</u>
<b>United States: 0.00% (31 Dec 2023: 0.02%)</b>						
	CME E-Mini Standard & Poor's 500					
Citigroup	Index Future September 2024	USD	6	1,656,450	3,970	–
	CME E-Mini Standard & Poor's					
	MidCap 400 Index Futures					
Citigroup	September 2024	USD	23	6,803,630	38,883	–
	<b>Total United States</b>				<u>42,853</u>	<u>–</u>
	<b>Total Unrealised Gains on Futures Contracts</b>				<u>49,445</u>	<u>–</u>

**Unrealised Gains on Forward Currency Contracts: 0.02% (31 Dec 2023: 0.00%)**

Counterparty	Currency Buys	Currency Sells	Currency Rate	Maturity Date	Unrealised Gains US\$	% of Net Assets
Northern Trust	EUR 3,963,515	JPY 667,456,385	0.0059	02/07/2024	98,598	0.01
Northern Trust	EUR 2,373,783	JPY 403,667,921	0.0059	02/07/2024	34,665	0.01
Northern Trust	EUR 4,001,607	GBP 3,379,277	1.1842	02/07/2024	16,978	–
Northern Trust	EUR 1,376,397	SEK 15,524,965	0.0887	02/07/2024	9,179	–
Northern Trust	EUR 3,565,439	JPY 612,537,368	0.0058	02/08/2024	2,542	–
Northern Trust	EUR 2,345,079	JPY 402,881,289	0.0058	02/08/2024	1,672	–
Northern Trust	EUR 3,404,567	AUD 5,465,215	0.6230	02/08/2024	881	–
Northern Trust	EUR 1,517,565	SGD 2,203,351	0.6888	02/08/2024	629	–
Northern Trust	EUR 3,617,879	GBP 3,070,317	1.1783	02/08/2024	579	–
Northern Trust	AUD 86,380	EUR 53,294	0.6170	02/07/2024	571	–
Northern Trust	EUR 2,190,118	AUD 3,515,709	0.6230	02/08/2024	567	–
Northern Trust	HKD 314,516	EUR 37,122	0.1180	02/07/2024	499	–
Northern Trust	EUR 122,460	NZD 214,634	0.5706	02/07/2024	460	–
Northern Trust	HKD 224,155	EUR 26,365	0.1176	02/07/2024	453	–
Northern Trust	EUR 998,372	SGD 1,449,535	0.6888	02/08/2024	414	–
Northern Trust	EUR 2,365,017	GBP 2,007,074	1.1783	02/08/2024	378	–
Northern Trust	HKD 167,977	EUR 19,758	0.1176	02/07/2024	340	–
Northern Trust	EUR 482,089	CHF 463,071	1.0411	02/08/2024	335	–
Northern Trust	EUR 19,241	ILS 76,562	0.2513	02/07/2024	298	–
Northern Trust	EUR 12,234	JPY 2,063,059	0.0059	02/07/2024	287	–
Northern Trust	USD 3,289,132	EUR 3,064,795	0.9318	02/08/2024	268	–
Northern Trust	EUR 316,304	CHF 303,826	1.0411	02/08/2024	220	–
Northern Trust	EUR 1,249,752	SEK 14,182,236	0.0881	02/08/2024	152	–
Northern Trust	EUR 986,145	CAD 1,447,002	0.6815	02/08/2024	110	–
Northern Trust	EUR 834,569	SEK 9,470,722	0.0881	02/08/2024	101	–
Northern Trust	EUR 643,905	CAD 944,822	0.6815	02/08/2024	72	–
Northern Trust	SGD 11,074	EUR 7,561	0.6828	02/07/2024	68	–
Northern Trust	HKD 178,373	EUR 21,255	0.1192	02/07/2024	67	–
Northern Trust	EUR 113,908	NZD 200,534	0.5680	02/08/2024	40	–
Northern Trust	CHF 8,111	EUR 8,386	1.0339	02/07/2024	39	–
Northern Trust	EUR 72,807	NZD 128,176	0.5680	02/08/2024	26	–
Northern Trust	EUR 2,265	NZD 3,958	0.5723	02/07/2024	15	–
Northern Trust	EUR 23,253	NOK 265,277	0.0877	02/07/2024	7	–

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST DEVELOPED REAL ESTATE ESG CLIMATE INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Financial Assets at Fair Value through Profit or Loss

Unrealised Gains on Forward Currency Contracts: 0.02% (31 Dec 2023: 0.00%) (continued)

Counterparty	Currency		Currency Rate	Maturity Date	Unrealised Gains US\$	% of Net Assets	
	Buys	Sells					
Northern Trust	CHF	3,085 EUR	3,197	1.0363	02/07/2024	6	–
Northern Trust	SGD	2,433 EUR	1,669	0.6860	02/07/2024	6	–
Northern Trust	HKD	1,064,184 EUR	127,119	0.1195	02/08/2024	6	–
Northern Trust	EUR	17,705 ILS	71,481	0.2477	02/08/2024	4	–
Northern Trust	EUR	374 ILS	1,496	0.2500	02/07/2024	4	–
Northern Trust	EUR	11,399 ILS	46,021	0.2477	02/08/2024	3	–
Northern Trust	EUR	279 ILS	1,113	0.2507	02/07/2024	3	–
Northern Trust	HKD	531,100 EUR	63,441	0.1195	02/08/2024	3	–
Northern Trust	EUR	35,837 NOK	409,174	0.0876	02/08/2024	1	–
Northern Trust	EUR	23,638 NOK	269,885	0.0876	02/08/2024	1	–
Northern Trust	HKD	260,662 EUR	31,137	0.1195	02/08/2024	1	–
<b>Total Unrealised Gains on Forward Currency Contracts</b>						<b>171,548</b>	<b>0.02</b>

Financial Liabilities at Fair Value through Profit or Loss

Unrealised Loss on Futures Contracts: 0.00% (31 Dec 2023: 0.00%)

Counterparty	Description	Currency	No. of Contracts	Notional Value US\$	Unrealised Loss US\$	% of Net Assets
Citigroup	FTSE 100 Index Futures September 2024	GBP	4	415,231	(4,904)	–
	<b>Total United Kingdom</b>				<b>(4,904)</b>	<b>–</b>
<b>Total Unrealised Loss on Futures Contracts</b>					<b>(4,904)</b>	<b>–</b>

Unrealised Losses on Forward Currency Contracts: (0.05%) (31 Dec 2023: 0.00%)

Counterparty	Currency		Currency Rate	Maturity Date	Unrealised Losses US\$	% of Net Assets	
	Buys	Sells					
Northern Trust	NOK	1,158 EUR	102	0.0881	02/07/2024	–	–
Northern Trust	NOK	41,682 EUR	3,651	0.0876	02/08/2024	–	–
Northern Trust	NZD	4,415 EUR	2,508	0.5681	02/08/2024	(1)	–
Northern Trust	ILS	7,274 EUR	1,802	0.2477	02/08/2024	(1)	–
Northern Trust	ILS	1,353 EUR	336	0.2483	02/07/2024	(2)	–
Northern Trust	NZD	19,588 EUR	11,126	0.5680	02/08/2024	(4)	–
Northern Trust	EUR	2,142 NZD	3,779	0.5668	02/07/2024	(7)	–
Northern Trust	EUR	11,448 ILS	46,262	0.2475	02/07/2024	(10)	–
Northern Trust	CAD	148,559 EUR	101,244	0.6815	02/08/2024	(11)	–
Northern Trust	EUR	1,099 NOK	12,655	0.0868	02/07/2024	(11)	–
Northern Trust	SEK	1,445,990 EUR	127,422	0.0881	02/08/2024	(16)	–
Northern Trust	EUR	14,600 SEK	165,996	0.0880	02/07/2024	(27)	–
Northern Trust	EUR	1,999 CAD	2,970	0.6731	02/07/2024	(28)	–
Northern Trust	CHF	48,999 EUR	51,011	1.0411	02/08/2024	(35)	–
Northern Trust	EUR	851,679 HKD	7,129,878	0.1195	02/08/2024	(41)	–
Northern Trust	GBP	309,025 EUR	364,137	1.1783	02/08/2024	(58)	–
Northern Trust	SGD	225,646 EUR	155,414	0.6888	02/08/2024	(64)	–
Northern Trust	EUR	1,337,088 HKD	11,193,495	0.1195	02/08/2024	(65)	–
Northern Trust	EUR	1,659,841 SGD	2,411,003	0.6884	02/07/2024	(74)	–
Northern Trust	SEK	56,565 EUR	5,062	0.0895	02/07/2024	(84)	–
Northern Trust	AUD	548,875 EUR	341,923	0.6230	02/08/2024	(89)	–
Northern Trust	EUR	5,855 CAD	8,724	0.6711	02/07/2024	(100)	–
Northern Trust	EUR	529,469 CHF	510,022	1.0381	02/07/2024	(115)	–
Northern Trust	JPY	786,632 EUR	4,681	0.0060	02/07/2024	(126)	–

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**  
**NORTHERN TRUST DEVELOPED REAL ESTATE ESG CLIMATE INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

**Financial Liabilities at Fair Value through Profit or Loss**

**Unrealised Losses on Forward Currency Contracts: (0.05%) (31 Dec 2023: 0.00%) (continued)**

Counterparty	Currency		Currency Rate	Maturity Date	Unrealised Losses US\$	% of Net Assets	
	Buys	Sells					
Northern Trust	GBP	31,879 EUR	37,721	1.1833	02/07/2024	(129)	–
Northern Trust	JPY	62,180,361 EUR	361,938	0.0058	02/08/2024	(258)	–
Northern Trust	EUR	38,835 NOK	447,260	0.0868	02/07/2024	(385)	–
Northern Trust	EUR	80,452 GBP	68,543	1.1737	02/07/2024	(421)	–
Northern Trust	EUR	71,847 NZD	127,158	0.5650	02/07/2024	(482)	–
Northern Trust	EUR	30,183 AUD	49,435	0.6106	02/07/2024	(667)	–
Northern Trust	EUR	19,029,233 USD	20,422,135	0.9318	02/08/2024	(1,665)	–
Northern Trust	EUR	1,491,351 HKD	12,498,862	0.1193	02/07/2024	(2,544)	–
Northern Trust	EUR	29,263,165 USD	31,405,170	0.9318	02/08/2024	(2,561)	–
Northern Trust	EUR	192,120 USD	208,607	0.9210	02/07/2024	(2,702)	–
Northern Trust	EUR	319,048 CHF	311,938	1.0228	02/07/2024	(5,197)	–
Northern Trust	EUR	814,927 SEK	9,304,725	0.0876	02/07/2024	(5,219)	–
Northern Trust	EUR	340,616 USD	371,056	0.9180	02/07/2024	(6,001)	–
Northern Trust	EUR	632,014 CAD	936,098	0.6752	02/07/2024	(6,747)	–
Northern Trust	EUR	1,066,158 CAD	1,575,691	0.6766	02/07/2024	(8,871)	–
Northern Trust	EUR	995,115 SGD	1,460,609	0.6813	02/07/2024	(11,227)	–
Northern Trust	EUR	925,410 HKD	7,863,949	0.1177	02/07/2024	(15,435)	–
Northern Trust	EUR	2,323,820 GBP	1,982,915	1.1719	02/07/2024	(16,050)	–
Northern Trust	EUR	2,121,801 AUD	3,466,274	0.6121	02/07/2024	(40,911)	–
Northern Trust	EUR	31,792,773 USD	34,125,409	0.9316	02/07/2024	(51,504)	(0.01)
Northern Trust	EUR	3,724,195 AUD	6,058,855	0.6147	02/07/2024	(55,001)	(0.01)
Northern Trust	EUR	18,445,067 USD	20,051,079	0.9199	02/07/2024	(282,578)	(0.03)
<b>Total Unrealised Losses on Forward Currency Contracts</b>						<b>(517,524)</b>	<b>(0.05)</b>
						<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Total Investments (31 Dec 2023: 98.23%)</b>						910,452,660	98.77
<b>Cash and Cash Equivalents (31 Dec 2023: 0.83%)</b>						5,045,196	0.55
<b>Margin Cash (31 Dec 2023: 0.19%)</b>						1,552,311	0.17
<b>Other Net Assets (31 Dec 2023: 0.75%)</b>						4,782,359	0.51
<b>Net Assets Attributable to Holders of Redeemable Participating Units</b>						<b>921,832,526</b>	<b>100.00</b>
<b>Analysis of Total Assets</b>							<b>% of Total Assets</b>
Transferable securities admitted to an official stock exchange listing (31 Dec 2023: 98.18%)							97.27
Over-the-counter financial derivative instruments (31 Dec 2023: –%)							0.02
Financial derivative instruments dealt on a regulated market (31 Dec 2023: 0.03%)							0.01
Cash and Cash Equivalents (31 Dec 2023: 0.83%)							0.54
Margin Cash (31 Dec 2023: 0.19%)							0.17
Other assets (31 Dec 2023: 0.77%)							1.99
							<b>100.00</b>

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD NATURAL CAPITAL PAB INDEX FUND II

PORTFOLIO AND STATEMENT OF INVESTMENTS

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing:</b>			
<b>98.81% (31 Dec 2023: 99.14%)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.14%)</b>			
<b>Argentina: 0.00% (31 Dec 2023: 0.14%)</b>			
<b>Australia: 1.64% (31 Dec 2023: 1.83%)</b>			
12,055	Aristocrat Leisure	400,614	0.02
258,368	Aurizon	629,811	0.03
90,331	Australia & New Zealand Banking	1,703,650	0.09
660,278	Brambles	6,407,246	0.33
1,676	Cochlear	371,781	0.02
32,831	Coles	373,403	0.02
47,193	Commonwealth Bank of Australia	4,014,743	0.21
11,468	Computershare	201,736	0.01
341,799	Dexus Property REIT	1,479,193	0.07
57,102	Endeavour	192,585	0.01
55,164	Goodman REIT	1,280,234	0.06
275,779	GPT REIT	736,716	0.04
21,246	Insurance Australia	101,311	–
8,080	Macquarie	1,104,554	0.06
95,055	Mirvac REIT	118,712	0.01
85,382	National Australia Bank	2,065,921	0.11
35,826	QBE Insurance	416,080	0.02
272,713	Scentre REIT	568,250	0.03
303,080	Stockland REIT	844,058	0.04
30,905	Suncorp	359,341	0.02
39,836	Telstra	96,308	–
179,897	Transurban	1,489,788	0.08
2,248,708	Vicinity Centres REIT	2,778,329	0.14
31,558	Wesfarmers	1,373,734	0.07
103,575	Westpac Banking	1,883,569	0.10
44,379	Woolworths	1,001,485	0.05
	<b>Total Australia</b>	<b>31,993,152</b>	<b>1.64</b>
<b>Austria: 0.15% (31 Dec 2023: 0.09%)</b>			
36,443	Verbund	2,876,606	0.15
	<b>Total Austria</b>	<b>2,876,606</b>	<b>0.15</b>
<b>Belgium: 0.42% (31 Dec 2023: 0.37%)</b>			
4,154	Ageas	190,013	0.01
42,666	Anheuser-Busch InBev	2,474,761	0.13
1,665	D'ieteren	353,502	0.02
16,558	Elia	1,551,891	0.08
5,418	KBC	382,664	0.02
2,627	UCB	390,508	0.02
102,351	Warehouses De Pauw REIT	2,775,276	0.14
	<b>Total Belgium</b>	<b>8,118,615</b>	<b>0.42</b>
<b>Brazil: 0.34% (31 Dec 2023: 0.00%)</b>			
1,511	MercadoLibre	2,483,177	0.13
78,749	Wheaton Precious Metals	4,128,086	0.21
	<b>Total Brazil</b>	<b>6,611,263</b>	<b>0.34</b>
<b>Canada: 3.89% (31 Dec 2023: 4.75%)</b>			
49,615	Agnico-Eagle Mines	3,244,455	0.17
29,467	Bank of Montreal	2,472,829	0.13
51,722	Bank of Nova Scotia	2,365,449	0.12
20,462	BCE	662,602	0.03
5,059	Brookfield Asset Management	192,548	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD NATURAL CAPITAL PAB INDEX FUND II

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.14%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.14%) (continued)</b>			
<b>Canada: 3.89% (31 Dec 2023: 4.75%) (continued)</b>			
48,531	Cameco	2,387,270	0.12
16,163	Canadian Apartment Properties REIT	525,045	0.03
44,117	Canadian Imperial Bank of Commerce	2,097,278	0.11
38,233	Canadian Pacific Kansas City	3,010,358	0.15
13,026	CGI	1,299,887	0.07
639	Constellation Software	1,840,802	0.09
535	Constellation Software WTS	–	–
685	Descartes Systems	66,355	–
50,487	Element Fleet Management	918,348	0.05
18,221	Empire	465,662	0.02
2,147	Fairfax Financial	2,441,949	0.13
1,969	FirstService	299,591	0.02
11,634	George Weston	1,673,150	0.09
36,754	Great-West Lifeco	1,071,986	0.05
133,958	Hydro One	3,901,214	0.20
1,651	iA Financial	103,656	0.01
8,554	IGM Financial	236,113	0.01
9,089	Intact Financial	1,514,512	0.08
188,590	Ivanhoe Mines	2,432,575	0.12
121,848	Kinross Gold	1,014,250	0.05
23,884	Loblaw Cos	2,770,045	0.14
137,109	Manulife Financial	3,650,295	0.19
34,158	Metro	1,891,939	0.10
17,952	National Bank of Canada	1,423,592	0.07
150,872	Northland Power	2,593,276	0.13
6,793	Onex	461,786	0.02
15,903	Open Text	477,433	0.02
43,425	Power Corporation of Canada	1,206,576	0.06
19,653	Quebecor	414,647	0.02
5,108	RB Global	389,497	0.02
11,196	Restaurant Brands International	788,756	0.04
87,514	RioCan REIT	1,075,098	0.06
19,863	Rogers Communications	734,511	0.04
50,826	Royal Bank of Canada	5,410,024	0.28
27,869	Shopify	1,841,368	0.09
31,417	Stantec	2,629,582	0.14
38,800	Sun Life Financial	1,902,075	0.10
35,827	TELUS	542,242	0.03
5,194	TFI International	754,000	0.04
10,768	Thomson Reuters	1,814,747	0.09
26,585	TMX	739,838	0.04
66,285	Toronto-Dominion Bank	3,642,805	0.19
15,166	WSP Global	2,361,101	0.12
	<b>Total Canada</b>	<b>75,753,117</b>	<b>3.89</b>
<b>Chile: 0.06% (31 Dec 2023: 0.00%)</b>			
42,167	Antofagasta	1,124,700	0.06
	<b>Total Chile</b>	<b>1,124,700</b>	<b>0.06</b>
<b>Denmark: 1.25% (31 Dec 2023: 1.03%)</b>			
3,797	Carlsberg	455,976	0.02
19,497	Danske Bank	581,418	0.03
4,668	DSV	715,811	0.04
99,814	Novo Nordisk	14,425,133	0.74
22,926	Novozymes	1,403,922	0.07
644	Pandora	97,273	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD NATURAL CAPITAL PAB INDEX FUND II

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.14%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.14%) (continued)</b>			
<b>Denmark: 1.25% (31 Dec 2023: 1.03%) (continued)</b>			
5,368	ROCKWOOL	2,180,157	0.11
196,378	Vestas Wind Systems	4,550,883	0.23
	<b>Total Denmark</b>	<b>24,410,573</b>	<b>1.25</b>
<b>Finland: 0.16% (31 Dec 2023: 0.45%)</b>			
5,879	Kone	290,405	0.02
136,294	Nordea Bank	1,623,602	0.08
10,016	Sampo	430,459	0.02
17,033	UPM-Kymmene	595,482	0.03
13,474	Wartsila	259,934	0.01
	<b>Total Finland</b>	<b>3,199,882</b>	<b>0.16</b>
<b>France: 1.98% (31 Dec 2023: 3.20%)</b>			
4,030	Aéroports de Paris	490,656	0.03
100,879	Alstom	1,697,438	0.09
58,267	AXA	1,909,025	0.10
26,726	BNP Paribas	1,705,153	0.09
837	Bouygues	26,885	–
28,303	Covivio REIT	1,346,211	0.07
8,811	Credit Agricole	120,306	0.01
46,953	Dassault Systemes	1,776,362	0.09
5,251	Eiffage	482,637	0.02
7,652	EssilorLuxottica	1,650,048	0.08
26,632	Gecina REIT	2,453,258	0.13
70,873	Getlink	1,173,553	0.06
687	Hermes International	1,575,665	0.08
466	Ipsen	57,185	–
350	Kering	126,976	0.01
123,718	Klepierre REIT	3,312,217	0.17
7,155	L'Oreal	3,144,416	0.16
17,747	Legrand	1,762,045	0.09
7,780	LVMH Moet Hennessy Louis Vuitton	5,950,150	0.31
57,714	Orange	578,592	0.03
7,665	Pernod Ricard	1,040,836	0.05
590	Remy Cointreau	49,259	–
6,709	Societe Generale	157,613	0.01
40,113	Unibail-Rodamco-Westfield	3,160,706	0.16
26,224	Vinci	2,765,026	0.14
	<b>Total France</b>	<b>38,512,218</b>	<b>1.98</b>
<b>Germany: 1.21% (31 Dec 2023: 1.31%)</b>			
12,031	Allianz	3,346,051	0.17
3,725	Bayerische Motoren Werke Ord	352,837	0.02
3,506	Bayerische Motoren Werke Pref	309,810	0.02
29,693	Commerzbank	451,416	0.02
68,150	Deutsche Bank	1,088,877	0.06
2,711	Deutsche Boerse	555,244	0.03
13,983	Deutsche Post	566,332	0.03
97,320	Deutsche Telekom	2,449,028	0.13
19,250	Infineon Technologies	707,753	0.04
3,973	Merck KGaA	658,935	0.03
2,806	Muenchener Rueckversicherungs-Gesellschaft	1,404,423	0.07
4,994	Porsche	372,093	0.02
21,040	Puma	966,702	0.05
34,945	SAP	7,097,961	0.36
15,231	Siemens	2,835,775	0.14



NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD NATURAL CAPITAL PAB INDEX FUND II

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.14%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.14%) (continued)</b>			
<b>Germany: 1.21% (31 Dec 2023: 1.31%) (continued)</b>			
1,724	Symrise	211,192	0.01
8,331	Vonovia	237,058	0.01
	<b>Total Germany</b>	<u>23,611,487</u>	<u>1.21</u>
<b>Hong Kong: 0.99% (31 Dec 2023: 1.09%)</b>			
263,400	AIA	1,788,073	0.09
114,000	CK Asset	427,095	0.02
192	Futu ADR	12,596	–
824,000	Henderson Land Development	2,211,082	0.11
23,000	Hong Kong Exchanges & Clearing	737,070	0.04
634,200	Hongkong Land	2,048,466	0.11
201,940	Link REIT	785,009	0.04
911,060	MTR	2,876,454	0.15
49,898	Prudential	453,138	0.02
129,715	Sino Land	133,746	0.01
467,500	Sun Hung Kai Properties	4,044,832	0.21
244,000	Swire Pacific	2,156,416	0.11
704,000	Swire Properties	1,121,725	0.06
35,500	Techtronic Industries	405,590	0.02
14,000	Wharf Real Estate Investment	37,119	–
	<b>Total Hong Kong</b>	<u>19,238,411</u>	<u>0.99</u>
<b>Ireland: 0.29% (31 Dec 2023: 0.40%)</b>			
14,249	AerCap	1,328,007	0.07
42,363	AIB	224,107	0.01
32,339	Bank of Ireland	338,552	0.02
43,809	Kingspan	3,732,708	0.19
	<b>Total Ireland</b>	<u>5,623,374</u>	<u>0.29</u>
<b>Israel: 0.25% (31 Dec 2023: 0.29%)</b>			
20,052	Azrieli	1,176,336	0.06
57,332	Bank Hapoalim	506,936	0.03
100,264	Bank Leumi Le-Israel	817,080	0.04
3,613	Check Point Software Technologies	596,145	0.03
66,245	Israel Discount Bank	330,416	0.02
662	Mizrahi Tefahot Bank	22,423	–
2,182	Nice	356,851	0.02
60,578	Teva Pharmaceutical Industries ADR	984,393	0.05
	<b>Total Israel</b>	<u>4,790,580</u>	<u>0.25</u>
<b>Italy: 0.60% (31 Dec 2023: 0.57%)</b>			
3,197	Amplifon	113,893	0.01
3,197	Amplifon RTS	–	–
14,593	Assicurazioni Generali	364,257	0.02
35,387	Banco BPM	228,087	0.01
45,015	Davide Campari-Milano	425,712	0.02
5,830	Ferrari	2,378,729	0.12
5,254	FinecoBank	78,383	–
594,382	Intesa Sanpaolo	2,211,127	0.11
36,281	Mediobanca Banca di Credito Finanziario	532,324	0.03
5,434	Moncler	332,311	0.02
46,956	Poste Italiane	598,617	0.03
1,518	Recordati Industria Chimica e Farmaceutica	79,231	–
241,278	Terna Rete Elettrica Nazionale	1,866,501	0.10

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.14%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.14%) (continued)</b>			
<b>Italy: 0.60% (31 Dec 2023: 0.57%) (continued)</b>			
66,066	UniCredit	2,450,250	0.13
	<b>Total Italy</b>	<b>11,659,422</b>	<b>0.60</b>
<b>Japan: 5.87% (31 Dec 2023: 7.03%)</b>			
17,900	Advantest	714,954	0.04
17,000	AEON	363,440	0.02
11,300	Asahi	398,654	0.02
84,400	Astellas Pharma	834,241	0.04
8,000	Bandai Namco	156,161	0.01
449,700	Central Japan Railway	9,709,114	0.50
15,100	Chiba Bank	134,422	0.01
23,600	Chugai Pharmaceutical	838,603	0.04
49,700	Concordia Financial	292,342	0.01
10,400	Daifuku	194,604	0.01
26,200	Dai-ichi Life	700,035	0.04
58,900	Daiichi Sankyo	2,022,651	0.10
326,200	Daiwa House Industry	8,267,546	0.42
32,700	Daiwa Securities	249,427	0.01
3,200	Disco	1,214,273	0.06
528,200	East Japan Railway	8,749,154	0.45
6,400	Eisai	262,270	0.01
40,200	FANUC	1,101,839	0.06
5,100	Fast Retailing	1,285,938	0.07
29,000	Fujitsu	453,767	0.02
41,100	Hamamatsu Photonics	1,100,701	0.06
45,300	Hankyu Hanshin	1,203,607	0.06
11,100	Hoya	1,290,722	0.07
55,600	Hulic	492,367	0.03
6,600	Ibiden	268,661	0.01
5,600	Japan Exchange	130,618	0.01
104,000	Japan Post	1,031,207	0.05
20,000	Japan Post Bank	188,922	0.01
3,000	Japan Post Insurance	58,206	–
740	Japan Real Estate Investment REIT	2,336,939	0.12
11,200	Kao	454,238	0.02
49,400	KDDI	1,306,401	0.07
45,900	Keisei Electric Railway	1,476,927	0.08
5,100	Keyence	2,236,759	0.11
58,800	Kintetsu	1,280,104	0.07
49,200	Kubota	688,176	0.04
10,600	Kyowa Kirin	181,049	0.01
1,700	Lasertec	381,406	0.02
5,200	Makita	141,330	0.01
1,400	MatsukiyoCocokara & Co	20,104	–
100,400	Mitsubishi Estate	1,572,846	0.08
5,700	Mitsubishi HC Capital	37,632	–
387,100	Mitsubishi UFJ Financial	4,160,735	0.21
227,100	Mitsui Fudosan	2,073,209	0.11
73,000	Mizuho Financial	1,523,897	0.08
9,300	MS&AD Insurance	206,686	0.01
40,900	Murata Manufacturing	844,646	0.04
1,500	NEC	123,508	0.01
2,400	Nexon	44,386	–
17,800	Nintendo	946,766	0.05
879	Nippon Building Fund REIT	3,076,445	0.16
8,100	Nippon Paint	52,771	–

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Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.14%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.14%) (continued)</b>			
<b>Japan: 5.87% (31 Dec 2023: 7.03%) (continued)</b>			
1,306	Nippon Prologis REIT	2,037,834	0.10
847,800	Nippon Telegraph & Telephone	800,050	0.04
119,700	Nomura	686,084	0.04
30,700	Nomura Real Estate	769,313	0.04
2,316	Nomura Real Estate Master Fund REIT	2,054,539	0.11
6,900	Nomura Research Institute	193,926	0.01
1,800	NTT Data	26,430	–
29,700	Olympus	478,845	0.02
5,400	Omron	185,606	0.01
16,400	Ono Pharmaceutical	223,938	0.01
600	Oracle Japan	41,402	–
27,800	Oriental Land	774,584	0.04
46,300	ORIX	1,022,365	0.05
6,800	Otsuka	286,187	0.01
9,900	Pan Pacific International	231,652	0.01
25,100	Rakuten	129,495	0.01
33,200	Recruit	1,776,404	0.09
42,700	Renesas Electronics	798,734	0.04
109,200	Resona	722,637	0.04
11,000	Rohm	147,022	0.01
1,700	Secom	100,366	0.01
8,700	SG	80,180	–
1,300	Shimano	200,786	0.01
11,000	Shionogi	429,237	0.02
8,700	Shiseido	248,139	0.01
4,900	Shizuoka Financial	47,032	–
3,200	SMC	1,518,637	0.08
48,500	SoftBank	592,305	0.03
36,600	SoftBank Group	2,364,006	0.12
22,500	Sompo	480,464	0.02
38,100	Sony	3,230,660	0.17
39,500	Sumitomo Mitsui Financial	2,633,579	0.14
13,400	Sumitomo Mitsui Trust	305,719	0.02
48,400	Sumitomo Realty & Development	1,420,468	0.07
9,000	Systemex	144,965	0.01
9,000	T&D	157,134	0.01
62,200	Takeda Pharmaceutical	1,613,194	0.08
19,400	Terumo	319,957	0.02
4,300	TIS	83,348	–
47,000	Tokio Marine	1,754,538	0.09
8,900	Tokyo Electron	1,930,934	0.10
158,100	Tokyu	1,741,596	0.09
205,600	Toyota Motor	4,205,048	0.22
4,100	Unicharm	131,697	0.01
254,600	West Japan Railway	4,740,315	0.24
9,500	Yaskawa Electric	341,176	0.02
50,300	Yokogawa Electric	1,216,381	0.06
2,800	ZOZO	70,113	–
	<b>Total Japan</b>	<b>114,364,427</b>	<b>5.87</b>
	<b>Luxembourg: 0.01% (31 Dec 2023: 0.00%)</b>		
2,601	Eurofins Scientific	129,764	0.01
	<b>Total Luxembourg</b>	<b>129,764</b>	<b>0.01</b>

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As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.14%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.14%) (continued)</b>			
<b>Macau: 0.00% (31 Dec 2023: 0.00%)</b>			
32,400	Sands China	67,561	–
	<b>Total Macau</b>	<b>67,561</b>	<b>–</b>
<b>Netherlands: 0.92% (31 Dec 2023: 1.16%)</b>			
23,284	ABN AMRO Bank	383,054	0.02
303	Adyen	361,501	0.02
12,450	Akzo Nobel	757,632	0.04
552	Argenx	241,730	0.01
46	ASM International	35,092	–
11,130	ASML	11,501,535	0.59
783	EXOR	81,988	–
10,312	Heineken	997,985	0.05
4,720	Heineken Holdings	372,570	0.02
91,575	ING Groep	1,566,599	0.08
10,692	Koninklijke Ahold Delhaize	316,158	0.02
93,657	Koninklijke KPN	359,349	0.02
10,363	NN	482,579	0.03
2,661	Universal Music	79,227	–
2,199	Wolters Kluwer	364,829	0.02
	<b>Total Netherlands</b>	<b>17,901,828</b>	<b>0.92</b>
<b>New Zealand: 0.13% (31 Dec 2023: 0.17%)</b>			
664,300	Meridian Energy	2,546,137	0.13
	<b>Total New Zealand</b>	<b>2,546,137</b>	<b>0.13</b>
<b>Norway: 0.42% (31 Dec 2023: 0.49%)</b>			
97,038	DNB Bank	1,911,141	0.10
43,819	Gjensidige Forsikring	785,223	0.04
148,286	Mowi	2,474,799	0.13
51,537	Orkla	419,895	0.02
38,015	SalMar	2,006,521	0.10
54,877	Telenor	627,239	0.03
	<b>Total Norway</b>	<b>8,224,818</b>	<b>0.42</b>
<b>People's Republic of China: 0.23% (31 Dec 2023: 0.09%)</b>			
6,500	BOC Hong Kong	20,023	–
8,881	NXP Semiconductors	2,389,788	0.12
45,548	Prosus	1,623,622	0.09
130,000	Wharf	365,487	0.02
	<b>Total People's Republic of China</b>	<b>4,398,920</b>	<b>0.23</b>
<b>Portugal: 0.01% (31 Dec 2023: 0.00%)</b>			
31,261	EDP-Energias de Portugal	117,230	0.01
	<b>Total Portugal</b>	<b>117,230</b>	<b>0.01</b>
<b>Singapore: 0.69% (31 Dec 2023: 0.96%)</b>			
2,158,400	CapitaLand Ascendas REIT	4,077,110	0.21
3,119,826	CapitaLand Integrated Commercial Trust REIT	4,558,019	0.23
475,600	CapitaLand Investment	933,478	0.05
1,100	DBS	29,049	–
56,180	Grab	199,439	0.01
646,200	Keppel	3,084,976	0.16
1,415	Mapletree Logistics Trust REIT	1,347	–
225	Sea ADR	16,070	–

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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.14%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.14%) (continued)</b>			
<b>Singapore: 0.69% (31 Dec 2023: 0.96%) (continued)</b>			
13,108	STMicroelectronics	517,898	0.03
	<b>Total Singapore</b>	<b>13,417,386</b>	<b>0.69</b>
<b>Spain: 1.31% (31 Dec 2023: 1.40%)</b>			
14,067	Acciona	1,662,917	0.09
9,942	ACS Actividades de Construccion y Servicios	429,197	0.02
6,579	Aena	1,325,596	0.07
12,697	Amadeus IT	845,602	0.04
205,097	Banco Bilbao Vizcaya Argentaria	2,055,688	0.11
628,560	Banco Santander	2,917,281	0.15
111,234	CaixaBank	589,280	0.03
2,641	Cellnex Telecom	85,962	–
181,794	EDP Renovaveis	2,542,632	0.13
436,160	Iberdrola	5,663,211	0.29
42,581	Inditex	2,115,694	0.11
233,577	Redeia	4,085,486	0.21
261,156	Telefonica	1,108,380	0.06
	<b>Total Spain</b>	<b>25,426,926</b>	<b>1.31</b>
<b>Sweden: 0.62% (31 Dec 2023: 0.74%)</b>			
66,347	Atlas Copco Class A	1,247,977	0.06
96,285	Atlas Copco Class B	1,556,078	0.08
6,866	Epiroc Class A	137,123	0.01
24,591	Epiroc Class B	450,014	0.02
35,321	Hexagon	399,063	0.02
22,528	Holmen	887,489	0.04
18,514	Lundbergforetagen	916,067	0.05
35,991	Nibe Industrier	152,729	0.01
25,324	Skandinaviska Enskilda Banken	374,233	0.02
351,693	Svenska Cellulosa	5,198,914	0.27
40,707	Svenska Handelsbanken	388,035	0.02
17,675	Swedbank	364,008	0.02
	<b>Total Sweden</b>	<b>12,071,730</b>	<b>0.62</b>
<b>Switzerland: 1.71% (31 Dec 2023: 2.26%)</b>			
86,455	ABB	4,802,842	0.25
13,460	Alcon	1,201,604	0.06
2,467	BKW	393,413	0.02
14,292	Cie Financiere Richemont	2,230,640	0.11
4,123	DSM-Firmenich	466,628	0.02
3,316	Geberit	1,958,750	0.10
316	Givaudan	1,498,064	0.08
3,230	Julius Baer	180,443	0.01
493	Kuehne + Nagel International	141,766	0.01
5	Lindt & Spruengli	577,565	0.03
16	Lindt & Spruengli Pref	186,779	0.01
1,840	Logitech International	177,980	0.01
1,779	Lonza	970,867	0.05
71,742	Novartis	7,677,975	0.39
94	Partners	120,717	0.01
15,752	Sandoz	570,410	0.03
333	Schindler (PTG Cert)	83,676	–
515	Schindler (Regd)	128,377	0.01
5,095	Sika	1,458,306	0.07
1,104	Sonova	341,053	0.02
3,043	Straumann	376,904	0.02

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Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.14%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.14%) (continued)</b>			
<b>Switzerland: 1.71% (31 Dec 2023: 2.26%) (continued)</b>			
786	Swiss Life	577,823	0.03
10,268	Swiss Prime Site	973,552	0.05
112,375	UBS	3,307,722	0.17
748	VAT	424,028	0.02
4,810	Zurich Insurance	2,564,512	0.13
	<b>Total Switzerland</b>	<b>33,392,396</b>	<b>1.71</b>
<b>United Kingdom: 2.36% (31 Dec 2023: 2.75%)</b>			
55,282	3i	2,142,581	0.11
20,804	Ashtead	1,389,078	0.07
45,345	AstraZeneca	7,082,536	0.36
466,612	Barclays Bank	1,232,185	0.06
60,970	Berkeley	3,536,072	0.18
336,260	BT	596,581	0.03
8,281	Coca-Cola Europacific Partners	603,436	0.03
21,631	Compass	590,625	0.03
5,994	Croda International	299,141	0.02
82,737	Diageo	2,603,714	0.13
943	Flutter Entertainment	172,429	0.01
589,074	HSBC	5,092,651	0.26
362,736	Land Securities REIT	2,840,622	0.15
2,108,187	Lloyds Banking	1,458,799	0.08
7,750	London Stock Exchange	920,897	0.05
158,079	NatWest	623,063	0.03
3,122	Next	356,608	0.02
36	Pearson	451	–
22,666	Reckitt Benckiser	1,226,883	0.06
43,752	RELX	2,012,618	0.10
59,548	Rentokil Initial	347,167	0.02
227,132	Segro REIT	2,578,890	0.13
28,567	Severn Trent	859,455	0.05
4,049	Smith & Nephew	50,190	–
2,393	Spirax	256,519	0.01
40,559	SSE	917,488	0.05
65,583	Standard Chartered	593,589	0.03
395,778	United Utilities	4,915,977	0.25
823,082	Vodafone	725,823	0.04
	<b>Total United Kingdom</b>	<b>46,026,068</b>	<b>2.36</b>
<b>United States: 71.30% (31 Dec 2023: 66.54%)</b>			
9,395	A.O. Smith	768,323	0.04
53,061	Abbott Laboratories	5,513,569	0.28
53,441	AbbVie	9,166,200	0.47
668	Abiomed	–	–
19,167	Accenture	5,815,459	0.30
13,093	Adobe Systems	7,273,685	0.37
51,314	Advanced Micro Devices	8,323,644	0.43
43,600	AECOM	3,842,904	0.20
33,510	Aflac	2,992,778	0.15
12,897	Agilent Technologies	1,671,838	0.09
3,561	Air Products & Chemicals	918,916	0.05
12,485	Airbnb	1,893,101	0.10
5,946	Akamai Technologies	535,616	0.03
41,433	Alexandria REIT	4,846,418	0.25
2,596	Align Technology	626,752	0.03
7,911	Allegion	934,685	0.05

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Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.14%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.14%) (continued)</b>			
<b>United States: 71.30% (31 Dec 2023: 66.54%) (continued)</b>			
9,762	Allstate	1,558,601	0.08
1,719	Alnylam Pharmaceuticals	417,717	0.02
175,505	Alphabet Class A	31,968,236	1.64
148,163	Alphabet Class C	27,176,057	1.40
274,021	Amazon.com	52,954,558	2.72
19,147	American Express	4,433,488	0.23
6,381	American Financial	784,991	0.04
48,117	American International	3,572,206	0.18
12,800	American Tower REIT	2,488,064	0.13
16,853	American Water Works	2,176,733	0.11
5,433	Ameriprise Financial	2,320,923	0.12
22,135	AMETEK	3,690,126	0.19
17,111	Amgen	5,346,332	0.27
57,723	Amphenol	3,888,798	0.20
24,238	Analog Devices	5,532,566	0.28
12,733	Annaly Capital Management REIT	242,691	0.01
1,140	ANSYS	366,510	0.02
7,546	Aon	2,215,355	0.11
12,525	Apollo Global Management	1,478,827	0.08
434,429	Apple	91,499,436	4.70
24,520	Applied Materials	5,786,475	0.30
22,838	Arch Capital	2,304,126	0.12
1,506	Ares Management	200,720	0.01
8,473	Arista Networks	2,969,617	0.15
7,836	Arthur J Gallagher	2,031,953	0.10
1,218	Aspen Technology	241,931	0.01
2,668	Assurant	443,555	0.02
232,008	AT&T	4,433,673	0.23
3,436	Atlassian	607,760	0.03
8,201	Autodesk	2,029,337	0.10
14,164	Automatic Data Processing	3,380,805	0.17
543	AutoZone	1,609,506	0.08
14,948	AvalonBay Communities REIT	3,092,592	0.16
26,003	Avantor	551,264	0.03
5,100	Axon Enterprise	1,500,624	0.08
226,584	Bank of America	9,011,246	0.46
28,794	Bank of New York Mellon	1,724,473	0.09
18,196	Baxter International	608,656	0.03
11,440	Becton Dickinson	2,673,642	0.14
30,420	Berkshire Hathaway	12,374,856	0.64
4,516	Biogen	1,046,899	0.05
1,989	BioMarin Pharmaceutical	163,754	0.01
883	Bio-Rad Laboratories	241,156	0.01
5,127	Bio-Techne	367,350	0.02
4,851	BlackRock	3,819,289	0.20
19,183	Blackstone	2,374,855	0.12
10,700	Block	690,043	0.04
990	Booking	3,921,885	0.20
51,775	Boston Properties REIT	3,187,269	0.16
52,022	Boston Scientific	4,006,214	0.21
86,890	Bristol-Myers Squibb	3,608,542	0.19
13,521	Broadcom	21,708,371	1.12
4,496	Broadridge Financial Solutions	885,712	0.05
27,634	Brookfield Renewable	782,763	0.04
9,500	Brown & Brown	849,395	0.04
30,479	Brown-Forman	1,316,388	0.07

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD NATURAL CAPITAL PAB INDEX FUND II

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.14%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.14%) (continued)</b>			
<b>United States: 71.30% (31 Dec 2023: 66.54%) (continued)</b>			
6,617	Cadence Design Systems	2,036,382	0.10
3,732	Camden Property Trust REIT	407,199	0.02
17,877	Campbell Soup	807,862	0.04
10,644	Capital One Financial	1,473,662	0.08
6,349	Carlyle	254,912	0.01
6,122	Catalent	344,240	0.02
3,813	CBOE Global Markets	648,439	0.03
7,328	CDW	1,640,300	0.08
10,241	Centene	678,978	0.04
2,093	Charles River Laboratories International	432,372	0.02
45,087	Charles Schwab	3,322,461	0.17
3,922	Charter Communications	1,172,521	0.06
39,100	Chipotle Mexican Grill	2,449,615	0.13
17,312	Chubb	4,415,945	0.23
18,548	Church & Dwight	1,923,057	0.10
8,702	Cigna	2,876,620	0.15
6,106	Cincinnati Financial	721,119	0.04
2,357	Cintas	1,650,513	0.08
177,626	Cisco Systems	8,439,011	0.43
73,231	Citigroup	4,647,239	0.24
16,766	Citizens Financial	604,079	0.03
2,601	Cloudflare	215,441	0.01
11,931	CME	2,345,635	0.12
19,663	Cognizant Technology Solutions	1,337,084	0.07
4,044	Coinbase Global	898,698	0.05
138,474	Comcast	5,422,642	0.28
22,112	Conagra Brands	628,423	0.03
10,913	Constellation Brands	2,807,697	0.14
9,328	Cooper	814,334	0.04
24,646	Copart	1,334,827	0.07
51,395	Corning	1,996,696	0.10
2,925	Corpay	779,249	0.04
11,647	CoStar	863,509	0.04
28,304	CRH	2,122,234	0.11
4,666	Crowdstrike	1,787,965	0.09
11,256	Crown Castle REIT	1,099,711	0.06
11,161	CSL	2,200,458	0.11
45,939	CSX	1,536,660	0.08
31,351	CVS Health	1,851,590	0.10
23,117	Danaher	5,775,782	0.30
4,516	Datadog	585,680	0.03
1,888	DaVita	261,620	0.01
721	Deckers Outdoor	697,892	0.04
8,188	Deere	3,059,282	0.16
5,085	Dell Technologies	701,272	0.04
11,407	DexCom	1,293,326	0.07
490	Dick's Sporting Goods	105,276	0.01
48,393	Digital Realty Trust REIT	7,358,156	0.38
7,579	Discover Financial Services	991,409	0.05
1,344	DocuSign	71,904	–
9,480	Dollar Tree	1,012,180	0.05
7,009	DoorDash	762,439	0.04
7,069	Dover	1,275,601	0.07
6,066	DR Horton	854,881	0.04
10,853	DraftKings	414,259	0.02
1,875	Dynatrace	83,887	–



NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD NATURAL CAPITAL PAB INDEX FUND II

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.14%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.14%) (continued)</b>			
<b>United States: 71.30% (31 Dec 2023: 66.54%) (continued)</b>			
15,301	Eaton	4,797,629	0.25
39,243	eBay	2,108,134	0.11
12,996	Ecolab	3,093,048	0.16
134,218	Edison International	9,638,195	0.50
20,164	Edwards Lifesciences	1,862,549	0.10
6,925	Electronic Arts	964,860	0.05
7,187	Elevance Health	3,894,348	0.20
24,791	Eli Lilly and Company	22,445,276	1.15
18,294	Enphase Energy	1,824,095	0.09
4,602	Entegris	623,111	0.03
1,303	EPAM Systems	245,107	0.01
2,887	Equifax	699,982	0.04
6,914	Equinix REIT	5,231,132	0.27
33,467	Equitable	1,367,462	0.07
16,949	Equity Residential REIT	1,175,244	0.06
1,269	Erie Indemnity	459,886	0.02
2,392	Essex Property Trust REIT	651,102	0.03
10,109	Estee Lauder Companies	1,075,598	0.06
5,305	Etsy	312,889	0.02
2,703	Everest	1,029,897	0.05
1,675	Exact Sciences	70,769	–
65,981	Exelon	2,283,602	0.12
8,759	Expeditors International of Washington	1,093,036	0.06
8,599	Experian	400,668	0.02
3,622	Extra Space Storage REIT	562,895	0.03
7,062	F5	1,216,288	0.06
756	FactSet Research Systems	308,652	0.02
669	Fair Isaac	995,914	0.05
29,656	Fastenal	1,863,583	0.10
6,304	FedEx	1,890,191	0.10
1,474	Ferguson	285,440	0.01
99,408	Ferrovial	3,863,159	0.20
14,675	Fidelity National Financial	725,238	0.04
17,454	Fidelity National Information Services	1,315,333	0.07
23,077	Fifth Third Bancorp	842,080	0.04
367	First Citizens BancShares	617,885	0.03
15,654	First Solar	3,529,351	0.18
18,177	Fiserv	2,709,100	0.14
17,916	Fortinet	1,079,797	0.06
33,609	Fortive	2,490,427	0.13
2,144	Fox Class A	73,689	–
16,364	Fox Class B	523,975	0.03
12,453	Franklin Resources	278,325	0.01
1,120	Gaming and Leisure Properties REIT	50,635	–
10,653	Garmin	1,735,587	0.09
3,037	Gartner	1,363,795	0.07
3,126	GE HealthCare Technologies	243,578	0.01
24,251	Gen Digital	605,790	0.03
34,880	General Mills	2,206,509	0.11
35,698	GFL Environmental	1,389,988	0.07
37,222	Gilead Sciences	2,553,801	0.13
9,600	Global Payments	928,320	0.05
3,483	GoDaddy	486,610	0.03
12,012	Goldman Sachs	5,433,268	0.28
19,389	Graco	1,537,160	0.08
–	GRAIL	3	–

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD NATURAL CAPITAL PAB INDEX FUND II

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.14%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.14%) (continued)</b>			
<b>United States: 71.30% (31 Dec 2023: 66.54%) (continued)</b>			
141,566	GSK	2,737,095	0.14
127,685	Haleon	520,698	0.03
24,064	Hartford Financial Services	2,419,395	0.12
7,165	HCA Healthcare	2,301,971	0.12
55,589	Healthpeak Properties REIT	1,089,544	0.06
1,489	HEICO	264,327	0.01
8,537	Henry Schein	547,222	0.03
5,572	Hershey	1,024,301	0.05
97,696	Hewlett Packard Enterprise	2,068,224	0.11
7,816	Hilton Worldwide	1,705,451	0.09
13,675	Hologic	1,015,369	0.05
29,044	Home Depot	9,998,107	0.51
48,486	Host Hotels & Resorts REIT	871,778	0.04
98,381	HP	3,445,303	0.18
5,316	Hubbell	1,942,892	0.10
555	HubSpot	327,333	0.02
3,642	Humana	1,360,833	0.07
34,398	Huntington Bancshares	453,366	0.02
10,232	IDEX	2,058,678	0.11
2,614	IDEXX Laboratories	1,273,541	0.07
12,783	Illinois Tool Works	3,029,060	0.16
5,485	Illumina	572,524	0.03
3,498	Incyte	212,049	0.01
36,080	Ingersoll-Rand	3,277,507	0.17
1,344	Insulet	271,219	0.01
146,383	Intel	4,533,482	0.23
16,976	Intercontinental Exchange	2,323,845	0.12
47,091	International Business Machines	8,144,388	0.42
6,132	International Flavors & Fragrances	583,828	0.03
8,029	Interpublic	233,564	0.01
7,637	Intuit	5,019,113	0.26
10,930	Intuitive Surgical	4,862,210	0.25
8,713	IQVIA	1,842,277	0.09
12,678	Iron Mountain REIT	1,136,202	0.06
1,537	Jack Henry & Associates	255,173	0.01
22,405	James Hardie Industries	707,758	0.04
3,143	JB Hunt Transport Services	502,880	0.03
7,640	JM Smucker	833,066	0.04
79,408	Johnson & Johnson	11,606,273	0.60
90,887	JPMorgan Chase & Co	18,382,805	0.94
43,508	Juniper Networks	1,586,302	0.08
14,403	Kellanova	830,765	0.04
63,158	Keurig Dr Pepper	2,109,477	0.11
1,748	KeyCorp	24,839	–
7,186	Keysight Technologies	982,685	0.05
16,055	Kimberly-Clark	2,218,801	0.11
5,129	KLA	4,228,912	0.22
37,900	Kraft Heinz	1,221,138	0.06
3,240	Labcorp	659,372	0.03
3,404	Lam Research	3,624,749	0.19
7,449	Lamb Weston	626,312	0.03
14,296	Las Vegas Sands	632,598	0.03
1,419	Lattice Semiconductor	82,288	–
7,004	Lennar	1,049,689	0.05
9,039	Liberty Media-Liberty Formula One	649,362	0.03
16,527	Linde	7,252,213	0.37

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD NATURAL CAPITAL PAB INDEX FUND II

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.14%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.14%) (continued)</b>			
<b>United States: 71.30% (31 Dec 2023: 66.54%) (continued)</b>			
2,690	Live Nation Entertainment	252,161	0.01
10,998	LKQ	457,407	0.02
14,497	Lowe's Cos	3,196,009	0.16
2,053	LPL Financial	573,403	0.03
9,342	M&T Bank	1,414,005	0.07
694	Markel	1,093,508	0.06
1,071	MarketAxess	214,768	0.01
8,188	Marriott International	1,979,613	0.10
16,996	Marsh & McLennan	3,581,397	0.18
2,650	Martin Marietta Materials	1,435,770	0.07
28,290	Marvell Technology	1,977,471	0.10
18,518	Masco	1,234,595	0.06
25,733	Mastercard	11,352,370	0.58
2,432	Match	73,884	—
13,412	McCormick	951,447	0.05
23,613	McDonald's	6,017,537	0.31
957	McKesson	558,926	0.03
45,186	Medtronic	3,556,590	0.18
88,098	Merck & Co	10,906,532	0.56
64,374	Meta Platforms	32,458,658	1.67
36,739	MetLife	2,578,710	0.13
1,080	Mettler-Toledo International	1,509,397	0.08
712	MGM Resorts International	31,641	—
18,496	Microchip Technology	1,692,384	0.09
31,838	Micron Technology	4,187,652	0.22
209,698	Microsoft	93,724,521	4.81
340	MicroStrategy	468,343	0.02
5,235	Moderna	621,656	0.03
812	Molina Healthcare	241,408	0.01
12,452	Molson Coors Beverage	632,935	0.03
1,159	MongoDB	289,704	0.02
1,059	Monolithic Power Systems	870,159	0.04
5,260	Moody's	2,214,092	0.11
40,386	Morgan Stanley	3,925,115	0.20
9,279	Motorola Solutions	3,582,158	0.18
8,235	Nasdaq	496,241	0.03
15,315	NetApp	1,972,572	0.10
13,107	Netflix	8,845,652	0.45
1,033	Neurocrine Biosciences	142,213	0.01
44,981	Newmont	1,883,354	0.10
9,108	Newmont GDR	386,074	0.02
4,139	News	114,112	0.01
36,344	Nike	2,739,247	0.14
5,598	Nordson	1,298,400	0.07
7,404	Northern Trust	621,788	0.03
3,320	Nucor	524,826	0.03
744,773	NVIDIA	92,009,256	4.73
68	NVR	516,022	0.03
1,973	O'Reilly Automotive	2,083,606	0.11
418	Okta	39,129	—
8,446	Old Dominion Freight Line	1,491,564	0.08
7,257	Omnicom	650,953	0.03
8,670	ON Semiconductor	594,328	0.03
55,794	Oracle	7,878,113	0.40
29,441	Otis Worldwide	2,833,991	0.15
12,755	Owens Corning	2,215,799	0.11

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD NATURAL CAPITAL PAB INDEX FUND II

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.14%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.14%) (continued)</b>			
<b>United States: 71.30% (31 Dec 2023: 66.54%) (continued)</b>			
46,287	Palantir Technologies	1,172,450	0.06
8,541	Palo Alto Networks	2,895,484	0.15
6,078	Parker Hannifin	3,074,313	0.16
11,340	Paychex	1,344,470	0.07
246	Paycom Software	35,188	–
28,124	PayPal	1,632,036	0.08
22,925	Pentair	1,757,660	0.09
185,994	Pfizer	5,204,112	0.27
11,942	Pinterest	526,284	0.03
15,709	PNC Financial Services	2,442,435	0.13
1,087	Pool	334,068	0.02
14,530	PPG Industries	1,829,182	0.09
15,193	Principal Financial	1,191,891	0.06
19,471	Progressive	4,044,321	0.21
33,125	Prologis REIT	3,720,269	0.19
22,691	Prudential Financial	2,659,158	0.14
3,651	PTC	663,277	0.03
3,591	Public Storage REIT	1,032,951	0.05
1,484	PulteGroup	163,388	0.01
3,558	Pure Storage	228,459	0.01
3,592	Qorvo	416,816	0.02
35,870	QUALCOMM	7,144,587	0.37
6,753	Quanta Services	1,715,870	0.09
3,399	Quest Diagnostics	465,255	0.02
5,435	Raymond James Financial	671,820	0.03
2,922	Regeneron Pharmaceuticals	3,071,110	0.16
5,984	Regions Financial	119,919	0.01
9,405	Reliance	2,686,068	0.14
1,850	Repligen	233,211	0.01
15,182	Republic Services	2,950,470	0.15
4,014	ResMed	768,360	0.04
5,672	Revvity	594,766	0.03
144,894	Rivian Automotive	1,944,477	0.10
7,084	Roblox	263,596	0.01
21,247	Roche	5,899,317	0.30
6,684	Rockwell Automation	1,839,972	0.09
17,115	Rollins	835,041	0.04
4,037	Roper Technologies	2,275,495	0.12
6,509	Royal Caribbean Cruises	1,037,730	0.05
39,799	Royalty Pharma	1,049,500	0.05
9,482	RPM International	1,021,022	0.05
9,455	S&P Global	4,216,930	0.22
29,986	Salesforce	7,709,401	0.40
109,123	Sanofi	10,518,715	0.54
3,310	SBA Communications REIT	649,753	0.03
35,452	Schneider Electric	8,522,431	0.44
1,532	Seagate Technology	158,210	0.01
7,198	ServiceNow	5,662,451	0.29
27,154	Sherwin-Williams	8,103,568	0.42
9,939	Simon Property REIT	1,508,740	0.08
5,454	Skyworks Solutions	581,287	0.03
20,873	Snap	346,701	0.02
4,572	Snap-on	1,195,075	0.06
7,315	Snowflake	988,183	0.05
3,895	Solventum	205,968	0.01
7,218	SS&C Technologies	452,352	0.02

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD NATURAL CAPITAL PAB INDEX FUND II

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 98.81% (31 Dec 2023: 99.14%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.14%) (continued)</b>			
<b>United States: 71.30% (31 Dec 2023: 66.54%) (continued)</b>			
4,012	Stanley Black & Decker	320,519	0.02
36,307	Starbucks	2,826,500	0.15
12,726	State Street	941,724	0.05
10,310	Steel Dynamics	1,335,145	0.07
4,136	STERIS	908,017	0.05
11,891	Stryker	4,045,913	0.21
1,918	Super Micro Computer	1,571,513	0.08
10,837	Swiss Re	1,344,676	0.07
15,514	Synchrony Financial	732,106	0.04
3,513	Synopsys	2,090,446	0.11
6,273	T Rowe Price	723,340	0.04
3,445	Take-Two Interactive Software	535,663	0.03
14,603	Target	2,161,828	0.11
16,395	TE Connectivity	2,466,300	0.13
1,571	Teleflex	330,428	0.02
7,076	Teradyne	1,049,300	0.05
97,182	Tesla	19,230,374	0.99
35,330	Texas Instruments	6,872,745	0.35
12,624	Thermo Fisher Scientific	6,981,072	0.36
21,334	TJX	2,348,873	0.12
17,484	T-Mobile US	3,080,331	0.16
2,975	Tractor Supply	803,250	0.04
12,140	Trade Desk	1,185,714	0.06
2,573	Tradeweb Markets	272,738	0.01
6,413	Trane Technologies	2,109,428	0.11
1,685	TransDigm	2,152,773	0.11
3,948	TransUnion	292,784	0.02
10,904	Travelers Cos	2,217,219	0.11
21,158	Trimble	1,183,155	0.06
42,489	Truist Financial	1,650,698	0.08
535	Tyler Technologies	268,987	0.01
57,042	Uber Technologies	4,145,813	0.21
16,609	UDR REIT	683,460	0.04
9,087	U-Haul	545,402	0.03
2,534	UiPath	32,131	–
2,416	Ulta Beauty	932,262	0.05
16,140	Union Pacific	3,651,836	0.19
24,407	United Parcel Service	3,340,098	0.17
3,949	United Rentals	2,553,937	0.13
647	United Therapeutics	206,102	0.01
26,619	UnitedHealth	13,555,992	0.70
43,649	US Bancorp	1,732,865	0.09
4,004	Veeva Systems	732,772	0.04
7,303	Ventas REIT	374,352	0.02
13,759	Veralto	1,313,572	0.07
1,752	VeriSign	311,506	0.02
3,871	Verisk Analytics	1,043,428	0.05
133,657	Verizon Communications	5,512,015	0.28
7,287	Vertex Pharmaceuticals	3,415,563	0.18
11,688	Vertiv	1,011,830	0.05
102,821	Viatis	1,092,987	0.06
17,100	VICI Properties REIT	489,744	0.03
49,285	Visa	12,935,834	0.66
5,831	Vulcan Materials	1,450,053	0.07
9,261	Walgreens Boots Alliance	112,012	0.01
144,157	Walmart	9,760,870	0.50

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing:</b>			
<b>98.81% (31 Dec 2023: 99.14%) (continued)</b>			
<b>Equities: 98.81% (31 Dec 2023: 99.14%) (continued)</b>			
<b>United States: 71.30% (31 Dec 2023: 66.54%) (continued)</b>			
55,005	Walt Disney	5,461,446	0.28
24,764	Warner Bros Discovery	184,244	0.01
13,934	Waste Connections	2,443,466	0.13
19,173	Waste Management	4,090,368	0.21
3,060	Waters	887,767	0.05
114,468	Wells Fargo	6,798,255	0.35
10,235	Welltower REIT	1,066,999	0.05
2,383	West Pharmaceutical Services	784,936	0.04
19,924	Westinghouse Air Brake Technologies	3,148,988	0.16
4,626	Willis Towers Watson	1,212,660	0.06
5,013	Workday	1,120,706	0.06
15,149	WR Berkley	1,190,408	0.06
1,950	WW Grainger	1,759,368	0.09
4,085	Wynn Resorts	365,607	0.02
51,531	Xylem	6,989,150	0.36
7,860	Yum! Brands	1,041,136	0.05
171	Zebra Technologies	52,827	—
7,333	Zillow	340,178	0.02
9,749	Zimmer Biomet	1,058,059	0.05
16,866	Zoetis	2,923,890	0.15
7,260	Zoom Video Communications	429,719	0.02
576	Zscaler	110,701	0.01
<b>Total United States</b>		<b>1,388,064,764</b>	<b>71.30</b>
<b>Zambia: 0.00% (31 Dec 2023: 0.03%)</b>			
<b>Total Equities</b>		<b>1,923,673,355</b>	<b>98.81</b>
<b>Total Transferable Securities Admitted to an Official Stock Exchange Listing</b>		<b>1,923,673,355</b>	<b>98.81</b>
<b>Unrealised Gains on Futures Contracts: 0.00% (31 Dec 2023: 0.02%)</b>			

Counterparty	Description	Currency	No. of Contracts	Notional Value US\$	Unrealised Gains US\$	% of Net Assets
<b>Australia: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	SFE S&P ASX Share Price Index					
	200 Futures September 2024	AUD	1	129,763	992	—
<b>Total Australia</b>					<b>992</b>	<b>—</b>
<b>Canada: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	S&P/TSX 60 Index Futures					
	September 2024	CAD	2	383,089	2,335	—
<b>Total Canada</b>					<b>2,335</b>	<b>—</b>
<b>Japan: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	OSE TOPIX Index Futures					
	September 2024	JPY	3	524,152	1,351	—
<b>Total Japan</b>					<b>1,351</b>	<b>—</b>
<b>Singapore: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	SGX MSCI Singapore Index Futures					
	July 2024	SGD	2	46,685	685	—
<b>Total Singapore</b>					<b>685</b>	<b>—</b>

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD NATURAL CAPITAL PAB INDEX FUND II

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Financial Assets at Fair Value through Profit or Loss

Unrealised Gains on Futures Contracts: 0.00% (31 Dec 2023: 0.02%) (continued)

Counterparty	Description	Currency	No. of Contracts	Notional Value US\$	Unrealised Gains US\$	% of Net Assets
<b>United States: 0.00% (31 Dec 2023: 0.02%)</b>						
	CME E-Mini Standard & Poor's 500					
Citigroup	Index Future September 2024	USD	24	6,625,800	9,922	–
	Eurex Euro Stoxx Index 50 Futures					
Citigroup	September 2024	EUR	13	686,327	577	–
<b>Total United States</b>					<b>10,499</b>	<b>–</b>
<b>Total Unrealised Gains on Futures Contracts</b>					<b>15,862</b>	<b>–</b>

Unrealised Gains on Forward Currency Contracts: 0.09% (31 Dec 2023: 0.65%)

Counterparty	Currency Buys	Currency Sells	Currency Rate	Maturity Date	Unrealised Gains US\$	% of Net Assets
Northern Trust	EUR 98,582,197	JPY 16,764,158,927	0.0059	02/07/2024	1,439,639	0.08
Northern Trust	EUR 96,402,686	JPY 16,561,846,450	0.0058	02/08/2024	68,723	0.01
Northern Trust	CAD 5,446,339	EUR 3,652,677	0.6707	02/07/2024	65,467	–
Northern Trust	EUR 33,558,017	CHF 32,234,153	1.0411	02/08/2024	23,304	–
Northern Trust	EUR 998,855	JPY 169,857,971	0.0059	02/07/2024	14,587	–
Northern Trust	EUR 437,960	JPY 73,604,470	0.0060	02/07/2024	11,816	–
Northern Trust	EUR 427,186	JPY 71,793,685	0.0060	02/07/2024	11,525	–
Northern Trust	EUR 70,843,303	CAD 103,950,645	0.6815	02/08/2024	7,877	–
Northern Trust	EUR 28,445,431	AUD 45,662,312	0.6230	02/08/2024	7,362	–
Northern Trust	EUR 42,365,213	GBP 35,953,280	1.1783	02/08/2024	6,778	–
Northern Trust	HKD 3,103,495	EUR 365,037	0.1176	02/07/2024	6,279	–
Northern Trust	EUR 10,798,327	SGD 15,678,080	0.6888	02/08/2024	4,473	–
Northern Trust	SGD 654,690	EUR 446,710	0.6823	02/07/2024	4,315	–
Northern Trust	EUR 7,258,033	NOK 82,802,622	0.0877	02/07/2024	2,078	–
Northern Trust	EUR 17,189,615	DKK 128,177,805	0.1341	02/07/2024	1,855	–
Northern Trust	EUR 10,429,036	SEK 118,349,106	0.0881	02/08/2024	1,269	–
Northern Trust	AUD 246,224	EUR 152,288	0.6185	02/07/2024	1,226	–
Northern Trust	CAD 558,014	EUR 379,471	0.6800	02/07/2024	1,103	–
Northern Trust	NZD 1,067,195	EUR 605,965	0.5678	02/07/2024	852	–
Northern Trust	EUR 2,101,503	NZD 3,699,696	0.5680	02/08/2024	738	–
Northern Trust	EUR 992,804	JPY 170,562,320	0.0058	02/08/2024	708	–
Northern Trust	EUR 2,693,026	ILS 10,872,285	0.2477	02/08/2024	670	–
Northern Trust	CAD 55,304	EUR 37,091	0.6707	02/07/2024	665	–
Northern Trust	ILS 291,447	EUR 71,816	0.2464	02/07/2024	395	–
Northern Trust	EUR 7,111,210	NOK 81,193,197	0.0876	02/08/2024	269	–
Northern Trust	NOK 289,819	EUR 25,161	0.0868	02/07/2024	253	–
Northern Trust	EUR 345,468	CHF 331,839	1.0411	02/08/2024	240	–
Northern Trust	EUR 20,161,255	DKK 150,308,607	0.1341	02/08/2024	178	–
Northern Trust	EUR 4,191	JPY 704,349	0.0060	02/07/2024	113	–
Northern Trust	NOK 438,545	EUR 38,348	0.0874	02/07/2024	88	–
Northern Trust	EUR 729,356	CAD 1,070,208	0.6815	02/08/2024	81	–
Northern Trust	EUR 292,924	AUD 470,219	0.6230	02/08/2024	76	–
Northern Trust	EUR 1,794,497	DKK 13,381,877	0.1341	02/07/2024	71	–
Northern Trust	EUR 436,135	GBP 370,126	1.1783	02/08/2024	70	–
Northern Trust	EUR 3,529	JPY 597,955	0.0059	02/07/2024	65	–
Northern Trust	HKD 31,488	EUR 3,704	0.1176	02/07/2024	64	–
Northern Trust	EUR 12,566	ILS 50,523	0.2487	02/07/2024	56	–
Northern Trust	EUR 111,174	SGD 161,413	0.6888	02/08/2024	46	–
Northern Trust	EUR 546,160	DKK 4,072,647	0.1341	02/07/2024	45	–
Northern Trust	SGD 6,656	EUR 4,542	0.6824	02/07/2024	44	–
Northern Trust	EUR 469,751	DKK 3,502,874	0.1341	02/07/2024	38	–
Northern Trust	CAD 3,081	EUR 2,066	0.6706	02/07/2024	37	–
Northern Trust	SGD 5,453	EUR 3,723	0.6827	02/07/2024	33	–

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Financial Assets at Fair Value through Profit or Loss

Unrealised Gains on Forward Currency Contracts: 0.09% (31 Dec 2023: 0.65%) (continued)

Counterparty	Currency Buys	Currency Sells	Currency	Rate	Maturity Date	Unrealised	% of
						Gains	
						US\$	
Northern Trust	HKD	5,384,045 EUR	643,136	0.1195	02/08/2024	31	–
Northern Trust	AUD	1,800 EUR	1,097	0.6094	02/07/2024	26	–
Northern Trust	DKK	813,195 EUR	109,022	0.1341	02/07/2024	24	–
Northern Trust	EUR	73,540 NOK	838,976	0.0877	02/07/2024	21	–
Northern Trust	EUR	174,159 DKK	1,298,655	0.1341	02/07/2024	19	–
Northern Trust	EUR	1,212 JPY	206,056	0.0059	02/07/2024	18	–
Northern Trust	USD	1,609 EUR	1,487	0.9242	02/07/2024	15	–
Northern Trust	EUR	107,344 SEK	1,218,143	0.0881	02/08/2024	13	–
Northern Trust	AUD	5,672 EUR	3,525	0.6215	02/07/2024	10	–
Northern Trust	NZD	10,817 EUR	6,142	0.5678	02/07/2024	9	–
Northern Trust	EUR	21,640 NZD	38,097	0.5680	02/08/2024	8	–
Northern Trust	NOK	7,681 EUR	667	0.0868	02/07/2024	7	–
Northern Trust	EUR	27,728 ILS	111,945	0.2477	02/08/2024	7	–
Northern Trust	EUR	90,358 DKK	673,787	0.1341	02/07/2024	7	–
Northern Trust	USD	19,082 EUR	17,798	0.9327	02/07/2024	6	–
Northern Trust	EUR	1,385 GBP	1,171	1.1827	02/07/2024	5	–
Northern Trust	EUR	785 SEK	8,860	0.0886	02/07/2024	5	–
Northern Trust	ILS	2,944 EUR	725	0.2463	02/07/2024	4	–
Northern Trust	EUR	73,213 NOK	835,924	0.0876	02/08/2024	3	–
Northern Trust	NOK	3,052 EUR	265	0.0868	02/07/2024	3	–
Northern Trust	NOK	3,878 EUR	337	0.0869	02/07/2024	3	–
Northern Trust	EUR	207,632 DKK	1,547,961	0.1341	02/08/2024	2	–
Northern Trust	USD	125 EUR	115	0.9200	02/07/2024	2	–
Northern Trust	SGD	268 EUR	183	0.6828	02/07/2024	2	–
Northern Trust	CAD	142 EUR	96	0.6761	02/07/2024	1	–
Northern Trust	EUR	485 SGD	704	0.6889	02/07/2024	1	–
Northern Trust	CAD	277 EUR	188	0.6787	02/07/2024	1	–
Northern Trust	NZD	586 EUR	333	0.5683	02/07/2024	1	–
Northern Trust	EUR	18,204 DKK	135,749	0.1341	02/07/2024	1	–
Northern Trust	EUR	1,730 JPY	297,134	0.0058	02/08/2024	1	–
Northern Trust	CAD	112 EUR	75	0.6696	02/07/2024	1	–
Northern Trust	EUR	125 NOK	1,430	0.0874	02/08/2024	–	–
Northern Trust	EUR	763 GBP	647	1.1793	02/08/2024	–	–
Northern Trust	HKD	55,159 EUR	6,589	0.1195	02/08/2024	–	–
Northern Trust	EUR	194 SGD	281	0.6904	02/08/2024	–	–
Northern Trust	GBP	49 EUR	58	1.1837	02/07/2024	–	–
Northern Trust	EUR	510 AUD	819	0.6227	02/08/2024	–	–
Northern Trust	EUR	48 ILS	196	0.2449	02/08/2024	–	–
Northern Trust	EUR	1,273 CAD	1,869	0.6811	02/08/2024	–	–
Northern Trust	EUR	362 DKK	2,699	0.1341	02/08/2024	–	–
Northern Trust	EUR	5,533 DKK	41,259	0.1341	02/07/2024	–	–
Northern Trust	CHF	44 EUR	46	1.0455	02/07/2024	–	–
Northern Trust	EUR	183 SEK	2,071	0.0884	02/08/2024	–	–
Northern Trust	EUR	89 NOK	1,016	0.0876	02/07/2024	–	–
Northern Trust	EUR	4,745 DKK	35,381	0.1341	02/07/2024	–	–
Northern Trust	SGD	71 EUR	49	0.6901	02/07/2024	–	–
Northern Trust	EUR	631 DKK	4,709	0.1340	02/07/2024	–	–
Northern Trust	EUR	127 NZD	223	0.5695	02/07/2024	–	–
Northern Trust	USD	282 EUR	262	0.9291	02/07/2024	–	–
Northern Trust	DKK	18,667 EUR	2,503	0.1341	02/07/2024	–	–
Northern Trust	EUR	603 CHF	579	1.0415	02/08/2024	–	–
Northern Trust	EUR	211 DKK	1,572	0.1342	02/07/2024	–	–
<b>Total Unrealised Gains on Forward Currency Contracts</b>						<b>1,685,828</b>	<b>0.09</b>



NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Financial Liabilities at Fair Value through Profit or Loss

Unrealised Losses on Futures Contracts: 0.00% (31 Dec 2023: 0.00%)

Counterparty	Description	Currency	No. of Contracts	Notional Value US\$	Unrealised Losses US\$	% of Net Assets
<b>Sweden: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	OML Stockholm Index Futures July 2024	SEK	8	194,746	(141)	–
	<b>Total Sweden</b>				<u>(141)</u>	<u>–</u>
<b>Switzerland: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	SOF Index Futures September 2024	CHF	2	267,594	(1,210)	–
	<b>Total Switzerland</b>				<u>(1,210)</u>	<u>–</u>
<b>United Kingdom: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	FTSE 100 Index Futures September 2024	GBP	3	311,424	(579)	–
	<b>Total United Kingdom</b>				<u>(579)</u>	<u>–</u>
<b>Total Unrealised Losses on Futures Contracts</b>					<u>(1,930)</u>	<u>–</u>

Unrealised Losses on Forward Currency Contracts: (1.03%) (31 Dec 2023: (0.36%))

Counterparty	Currency Buys	Currency Sells	Currency Rate	Maturity Date	Unrealised Losses US\$	% of Net Assets	
Northern Trust	EUR	737 DKK	5,497	0.1341	02/07/2024	–	–
Northern Trust	SEK	29,669 EUR	2,614	0.0881	02/08/2024	–	–
Northern Trust	EUR	596 HKD	4,988	0.1195	02/07/2024	–	–
Northern Trust	EUR	263 HKD	2,202	0.1194	02/08/2024	–	–
Northern Trust	ILS	731 EUR	181	0.2476	02/07/2024	–	–
Northern Trust	ILS	293 EUR	73	0.2491	02/07/2024	–	–
Northern Trust	NOK	17,246 EUR	1,510	0.0876	02/08/2024	–	–
Northern Trust	NZD	1,586 EUR	903	0.5694	02/07/2024	(1)	–
Northern Trust	EUR	132 SEK	1,506	0.0876	02/07/2024	(1)	–
Northern Trust	EUR	4,950 DKK	36,918	0.1341	02/07/2024	(1)	–
Northern Trust	SEK	5,194 EUR	458	0.0882	02/07/2024	(1)	–
Northern Trust	EUR	230 GBP	196	1.1735	02/07/2024	(1)	–
Northern Trust	EUR	19,733 USD	21,177	0.9318	02/08/2024	(2)	–
Northern Trust	ILS	1,358 EUR	338	0.2489	02/07/2024	(2)	–
Northern Trust	ILS	12,663 EUR	3,138	0.2478	02/07/2024	(2)	–
Northern Trust	EUR	142 SGD	209	0.6794	02/07/2024	(2)	–
Northern Trust	NZD	474 EUR	271	0.5717	02/07/2024	(2)	–
Northern Trust	EUR	164 HKD	1,392	0.1178	02/07/2024	(3)	–
Northern Trust	EUR	219 HKD	1,861	0.1177	02/07/2024	(3)	–
Northern Trust	EUR	880 NZD	1,552	0.5670	02/07/2024	(3)	–
Northern Trust	JPY	22,696 EUR	134	0.0059	02/07/2024	(3)	–
Northern Trust	EUR	508 GBP	434	1.1705	02/07/2024	(3)	–
Northern Trust	EUR	513 CHF	498	1.0301	02/07/2024	(4)	–
Northern Trust	ILS	2,796 EUR	696	0.2489	02/07/2024	(4)	–
Northern Trust	NZD	1,227 EUR	701	0.5713	02/07/2024	(4)	–
Northern Trust	CHF	556 EUR	583	1.0486	02/07/2024	(5)	–
Northern Trust	EUR	2,563 SEK	29,139	0.0880	02/07/2024	(5)	–
Northern Trust	SGD	1,941 EUR	1,341	0.6909	02/07/2024	(5)	–
Northern Trust	NOK	1,686,215 EUR	147,685	0.0876	02/08/2024	(6)	–
Northern Trust	EUR	394 CHF	386	1.0207	02/07/2024	(6)	–
Northern Trust	EUR	336 AUD	549	0.6120	02/07/2024	(6)	–
Northern Trust	HKD	15,819 EUR	1,897	0.1199	02/07/2024	(7)	–
Northern Trust	EUR	157,217 HKD	1,316,150	0.1195	02/08/2024	(8)	–
Northern Trust	EUR	699 AUD	1,135	0.6159	02/07/2024	(9)	–
Northern Trust	NOK	10,096 EUR	894	0.0885	02/07/2024	(9)	–
Northern Trust	EUR	2,565 NZD	4,527	0.5666	02/07/2024	(9)	–
Northern Trust	EUR	897 CAD	1,329	0.6749	02/07/2024	(10)	–

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD NATURAL CAPITAL PAB INDEX FUND II

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Financial Liabilities at Fair Value through Profit or Loss

Unrealised Losses on Forward Currency Contracts: (1.03%) (31 Dec 2023: (0.36%)) (continued)

Counterparty	Currency Buys	Currency Sells	Currency Rate	Maturity Date	Unrealised Losses US\$	% of Net Assets	
Northern Trust	SGD	3,806 EUR	2,630	0.6910	02/07/2024	(10)	–
Northern Trust	SEK	62,000 EUR	5,472	0.0883	02/07/2024	(10)	–
Northern Trust	SEK	14,751 EUR	1,311	0.0889	02/07/2024	(12)	–
Northern Trust	GBP	4,467 EUR	5,281	1.1822	02/07/2024	(12)	–
Northern Trust	CAD	12,867 EUR	8,791	0.6832	02/07/2024	(18)	–
Northern Trust	EUR	32,330 ILS	130,641	0.2475	02/07/2024	(29)	–
Northern Trust	EUR	5,882 GBP	5,011	1.1738	02/07/2024	(31)	–
Northern Trust	ILS	28,172 EUR	7,007	0.2487	02/07/2024	(31)	–
Northern Trust	SEK	2,928,939 EUR	258,101	0.0881	02/08/2024	(31)	–
Northern Trust	EUR	10,149 NZD	17,907	0.5668	02/07/2024	(35)	–
Northern Trust	JPY	333,273 EUR	1,973	0.0059	02/07/2024	(43)	–
Northern Trust	CHF	3,998 EUR	4,192	1.0485	02/07/2024	(44)	–
Northern Trust	EUR	3,377 USD	3,675	0.9189	02/07/2024	(55)	–
Northern Trust	EUR	9,329 GBP	7,955	1.1727	02/07/2024	(58)	–
Northern Trust	EUR	2,651 AUD	4,343	0.6104	02/07/2024	(59)	–
Northern Trust	EUR	13,251 CHF	12,817	1.0339	02/07/2024	(62)	–
Northern Trust	EUR	45,775 SEK	520,439	0.0880	02/07/2024	(84)	–
Northern Trust	EUR	490,776 DKK	3,660,566	0.1341	02/07/2024	(90)	–
Northern Trust	NZD	157,194 EUR	89,476	0.5692	02/07/2024	(109)	–
Northern Trust	NZD	20,625 EUR	11,834	0.5738	02/07/2024	(115)	–
Northern Trust	JPY	2,058,149 EUR	12,085	0.0059	02/07/2024	(157)	–
Northern Trust	EUR	25,793 NZD	45,649	0.5650	02/07/2024	(173)	–
Northern Trust	HKD	686,345 EUR	82,194	0.1198	02/07/2024	(182)	–
Northern Trust	EUR	7,683 AUD	12,610	0.6093	02/07/2024	(187)	–
Northern Trust	EUR	13,073 USD	14,211	0.9199	02/07/2024	(200)	–
Northern Trust	ILS	1,248,730 EUR	309,492	0.2478	02/07/2024	(224)	–
Northern Trust	ILS	59,900 EUR	15,054	0.2513	02/07/2024	(234)	–
Northern Trust	SGD	86,407 EUR	59,713	0.6911	02/07/2024	(240)	–
Northern Trust	EUR	86,814 NZD	153,180	0.5667	02/07/2024	(297)	–
Northern Trust	EUR	18,439 CAD	27,474	0.6711	02/07/2024	(316)	–
Northern Trust	EUR	32,169 NOK	370,536	0.0868	02/07/2024	(323)	–
Northern Trust	NZD	120,812 EUR	69,027	0.5714	02/07/2024	(363)	–
Northern Trust	EUR	23,761 HKD	201,792	0.1177	02/07/2024	(381)	–
Northern Trust	ILS	274,582 EUR	68,373	0.2490	02/07/2024	(391)	–
Northern Trust	SEK	640,583 EUR	56,804	0.0887	02/07/2024	(391)	–
Northern Trust	EUR	47,887 SGD	70,135	0.6828	02/07/2024	(428)	–
Northern Trust	USD	145,583 EUR	136,254	0.9359	02/07/2024	(447)	–
Northern Trust	EUR	254,479 SEK	2,893,272	0.0880	02/07/2024	(465)	–
Northern Trust	EUR	147,792 CHF	142,953	1.0339	02/07/2024	(688)	–
Northern Trust	EUR	109,566 SEK	1,251,005	0.0876	02/07/2024	(702)	–
Northern Trust	EUR	15,271,587 HKD	127,846,853	0.1195	02/08/2024	(739)	–
Northern Trust	EUR	253,429 NZD	447,166	0.5667	02/07/2024	(868)	–
Northern Trust	SEK	6,104,265 EUR	538,718	0.0883	02/07/2024	(964)	–
Northern Trust	EUR	11,288,153 USD	12,114,423	0.9318	02/08/2024	(988)	–
Northern Trust	EUR	194,697 GBP	165,876	1.1738	02/07/2024	(1,018)	–
Northern Trust	SGD	374,247 EUR	258,611	0.6910	02/07/2024	(1,021)	–
Northern Trust	GBP	194,517 EUR	230,472	1.1848	02/07/2024	(1,119)	–
Northern Trust	EUR	69,331 HKD	589,444	0.1176	02/07/2024	(1,193)	–
Northern Trust	EUR	117,147 SGD	171,946	0.6813	02/07/2024	(1,322)	–
Northern Trust	EUR	134,840 HKD	1,145,847	0.1177	02/07/2024	(2,249)	–
Northern Trust	CHF	172,007 EUR	180,975	1.0521	02/07/2024	(2,543)	–
Northern Trust	EUR	127,815 AUD	209,342	0.6106	02/07/2024	(2,824)	–
Northern Trust	EUR	3,191,064 ILS	12,894,782	0.2475	02/07/2024	(2,886)	–
Northern Trust	EUR	418,563 GBP	357,160	1.1719	02/07/2024	(2,891)	–
Northern Trust	EUR	581,419 GBP	495,352	1.1737	02/07/2024	(3,039)	–
Northern Trust	EUR	306,155 CAD	456,166	0.6711	02/07/2024	(5,248)	–
Northern Trust	EUR	326,295 CHF	319,023	1.0228	02/07/2024	(5,315)	–
Northern Trust	EUR	277,457 AUD	453,266	0.6121	02/07/2024	(5,350)	–

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD NATURAL CAPITAL PAB INDEX FUND II**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

**Financial Liabilities at Fair Value through Profit or Loss**

**Unrealised Losses on Forward Currency Contracts: (1.03%) (31 Dec 2023: (0.36%)) (continued)**

Counterparty	Currency		Currency	Rate	Maturity Date	Unrealised Losses US\$	% of Net Assets	
	Buys	Sells						
Northern Trust	EUR	915,890	GBP	781,033	1.1727	02/07/2024	(5,699)	–
Northern Trust	EUR	264,178	AUD	432,686	0.6106	02/07/2024	(5,836)	–
Northern Trust	EUR	1,309,595	CHF	1,266,716	1.0339	02/07/2024	(6,097)	–
Northern Trust	EUR	379,157	USD	413,042	0.9180	02/07/2024	(6,680)	–
Northern Trust	EUR	741,348	CAD	1,098,037	0.6752	02/07/2024	(7,914)	–
Northern Trust	USD	6,318,342	EUR	5,908,758	0.9352	02/07/2024	(14,370)	–
Northern Trust	JPY	89,007,523	EUR	530,124	0.0060	02/07/2024	(14,837)	–
Northern Trust	EUR	2,545,776	NZD	4,505,664	0.5650	02/07/2024	(17,091)	–
Northern Trust	EUR	757,267	AUD	1,242,802	0.6093	02/07/2024	(18,405)	–
Northern Trust	EUR	1,823,356	CAD	2,716,769	0.6711	02/07/2024	(31,253)	–
Northern Trust	EUR	2,343,531	HKD	19,902,959	0.1177	02/07/2024	(37,564)	–
Northern Trust	EUR	10,813,562	SEK	123,467,846	0.0876	02/07/2024	(69,253)	–
Northern Trust	EUR	4,852,661	USD	5,286,333	0.9180	02/07/2024	(85,494)	–
Northern Trust	EUR	1,096,342,793	USD	1,176,592,892	0.9318	02/08/2024	(95,940)	(0.01)
Northern Trust	EUR	11,562,359	SGD	16,970,988	0.6813	02/07/2024	(130,445)	(0.01)
Northern Trust	EUR	10,764,147	USD	11,701,382	0.9199	02/07/2024	(164,907)	(0.01)
Northern Trust	EUR	13,309,339	HKD	113,100,099	0.1177	02/07/2024	(221,985)	(0.01)
Northern Trust	EUR	41,314,888	GBP	35,253,994	1.1719	02/07/2024	(285,345)	(0.02)
Northern Trust	EUR	32,206,484	CHF	31,488,666	1.0228	02/07/2024	(524,616)	(0.03)
Northern Trust	EUR	27,384,881	AUD	44,737,229	0.6121	02/07/2024	(528,012)	(0.03)
Northern Trust	EUR	37,470,912	USD	40,819,613	0.9180	02/07/2024	(660,162)	(0.03)
Northern Trust	EUR	73,174,158	CAD	108,380,879	0.6752	02/07/2024	(781,119)	(0.04)
Northern Trust	EUR	1,062,468,526	USD	1,154,977,661	0.9199	02/07/2024	(16,276,997)	(0.84)
<b>Total Unrealised Losses on Forward Currency Contracts</b>							<b>(20,039,452)</b>	<b>(1.03)</b>
							<b>Fair Value US\$</b>	<b>% of Net Assets</b>
<b>Total Investments (31 Dec 2023: 99.45%)</b>							1,905,333,663	97.87
<b>Cash and Cash Equivalents (31 Dec 2023: 0.77%)*</b>							5,214,357	0.27
<b>Margin Cash (31 Dec 2023: 0.05%)</b>							771,145	0.04
<b>Other Net Assets (31 Dec 2023: (0.27%))</b>							35,416,358	1.82
<b>Net Assets Attributable to Holders of Redeemable Participating Units</b>							<b>1,946,735,523</b>	<b>100.00</b>
<b>Analysis of Total Assets</b>								<b>% of Total Assets</b>
Transferable securities admitted to an official stock exchange listing (31 Dec 2023: 98.32%)								97.78
Over-the-counter financial derivative instruments (31 Dec 2023: 0.64%)								0.09
Financial derivative instruments dealt on a regulated market (31 Dec 2023: 0.02%)								–
Cash and Cash Equivalents (31 Dec 2023: 0.77%)								0.27
Margin Cash (31 Dec 2023: 0.05%)								0.04
Other assets (31 Dec 2023: 0.20%)								1.82
								<b>100.00</b>

\*Included within Cash and Cash Equivalents are investments in 186,753 EUR shares in the Northern Trust Global Funds plc (“NTGF”) The Euro Liquidity Fund, 67,000 GBP shares in the Northern Trust Global Funds plc (“NTGF”) The Sterling Fund and 3,117,000 USD shares in the Northern Trust Global Funds plc (“NTGF”) The U.S. Dollar Fund with fair values of US\$200,152, US\$84,695 and US\$3,117,000, respectively.

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD NATURAL CAPITAL PARIS-ALIGNED EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing:</b>			
<b>99.08% (31 Dec 2023: 99.62%)</b>			
<b>Equities: 99.08% (31 Dec 2023: 99.62%)</b>			
<b>Argentina: 0.00% (31 Dec 2023: 0.14%)</b>			
<b>Australia: 1.63% (31 Dec 2023: 1.82%)</b>			
201,421	Aurizon	490,994	0.03
72,931	Australia & New Zealand Banking	1,375,485	0.09
531,447	Brambles	5,157,088	0.33
1,441	Cochlear	319,652	0.02
38,810	Commonwealth Bank of Australia	3,301,595	0.21
7,931	Computershare	139,515	0.01
274,423	Dexus Property REIT	1,187,612	0.08
46,619	Goodman REIT	1,081,924	0.07
255,978	GPT REIT	683,820	0.04
13,942	Insurance Australia	66,482	–
6,643	Macquarie	908,113	0.06
65,598	Mirvac REIT	81,924	0.01
67,224	National Australia Bank	1,626,566	0.10
27,807	QBE Insurance	322,948	0.02
238,321	Scentre REIT	496,588	0.03
247,664	Stockland REIT	689,728	0.04
19,396	Suncorp	225,522	0.01
58,781	Telstra	142,110	0.01
167,899	Transurban	1,390,429	0.09
1,816,852	Vicinity Centres REIT	2,244,761	0.14
29,969	Wesfarmers	1,304,564	0.08
81,632	Westpac Banking	1,484,523	0.10
39,304	Woolworths	886,960	0.06
	<b>Total Australia</b>	<b>25,608,903</b>	<b>1.63</b>
<b>Austria: 0.15% (31 Dec 2023: 0.10%)</b>			
29,318	Verbund	2,314,198	0.15
	<b>Total Austria</b>	<b>2,314,198</b>	<b>0.15</b>
<b>Belgium: 0.32% (31 Dec 2023: 0.25%)</b>			
5,275	Ageas	241,290	0.02
1,543	D'ieteren	327,600	0.02
13,808	Elia	1,294,148	0.08
4,790	KBC	338,310	0.02
7	Lotus Bakeries	72,247	0.01
3,024	UCB	449,523	0.03
82,323	Warehouses De Pauw REIT	2,232,211	0.14
	<b>Total Belgium</b>	<b>4,955,329</b>	<b>0.32</b>
<b>Brazil: 0.35% (31 Dec 2023: 0.00%)</b>			
1,239	MercadoLibre	2,036,172	0.13
64,990	Wheaton Precious Metals	3,406,828	0.22
	<b>Total Brazil</b>	<b>5,443,000</b>	<b>0.35</b>
<b>Canada: 3.91% (31 Dec 2023: 4.71%)</b>			
41,041	Agnico-Eagle Mines	2,683,779	0.17
22,525	Bank of Montreal	1,890,266	0.12
40,427	Bank of Nova Scotia	1,848,885	0.12
18,723	BCE	606,289	0.04
3,622	Brookfield Asset Management	137,855	0.01
38,228	Cameco	1,880,460	0.12
14,734	Canadian Apartment Properties REIT	478,625	0.03
31,644	Canadian Imperial Bank of Commerce	1,504,324	0.10

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD NATURAL CAPITAL PARIS-ALIGNED EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.08% (31 Dec 2023: 99.62%) (continued)</b>			
<b>Equities: 99.08% (31 Dec 2023: 99.62%) (continued)</b>			
<b>Canada: 3.91% (31 Dec 2023: 4.71%) (continued)</b>			
32,914	Canadian Pacific Kansas City	2,591,555	0.16
9,141	CGI	912,196	0.06
565	Constellation Software	1,627,626	0.10
625	Descartes Systems	60,543	–
38,743	Element Fleet Management	704,727	0.04
1,722	Fairfax Financial	1,958,564	0.12
1,992	FirstService	303,091	0.02
10,679	George Weston	1,535,806	0.10
29,898	Great-West Lifeco	872,021	0.06
114,189	Hydro One	3,325,488	0.21
759	iA Financial	47,653	–
6,647	IGM Financial	183,474	0.01
7,730	Intact Financial	1,288,060	0.08
151,069	Ivanhoe Mines	1,948,601	0.12
94,676	Kinross Gold	788,073	0.05
21,798	Loblaw Cos	2,528,112	0.16
111,621	Manulife Financial	2,971,720	0.19
29,922	Metro	1,657,316	0.11
11,925	National Bank of Canada	945,651	0.06
122,679	Northland Power	2,108,678	0.13
4,772	Onex	324,399	0.02
13,221	Open Text	396,915	0.03
32,869	Power Corporation of Canada	913,275	0.06
13,997	Quebecor	295,314	0.02
3,938	RB Global	300,282	0.02
10,265	Restaurant Brands International	723,167	0.05
71,100	RioCan REIT	873,454	0.06
16,112	Rogers Communications	595,803	0.04
39,707	Royal Bank of Canada	4,226,495	0.27
22,729	Shopify	1,501,757	0.10
25,837	Stantec	2,162,540	0.14
31,886	Sun Life Financial	1,563,133	0.10
28,390	TELUS	429,683	0.03
4,266	TFI International	619,285	0.04
8,723	Thomson Reuters	1,470,100	0.09
23,165	TMX	644,662	0.04
52,858	Toronto-Dominion Bank	2,904,901	0.18
12,650	WSP Global	1,969,401	0.13
	<b>Total Canada</b>	<b>61,304,004</b>	<b>3.91</b>
<b>Chile: 0.06% (31 Dec 2023: 0.00%)</b>			
32,288	Antofagasta	861,202	0.06
	<b>Total Chile</b>	<b>861,202</b>	<b>0.06</b>
<b>Denmark: 1.26% (31 Dec 2023: 1.02%)</b>			
530	Coloplast	63,723	0.01
20,990	Danske Bank	625,941	0.04
4,055	DSV	621,811	0.04
80,621	Novo Nordisk	11,651,358	0.74
20,344	Novozymes	1,245,808	0.08
860	Pandora	129,899	0.01
4,346	ROCKWOOL	1,765,082	0.11
158,086	Vestas Wind Systems	3,663,500	0.23
	<b>Total Denmark</b>	<b>19,767,122</b>	<b>1.26</b>

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD NATURAL CAPITAL PARIS-ALIGNED EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.08% (31 Dec 2023: 99.62%) (continued)</b>			
<b>Equities: 99.08% (31 Dec 2023: 99.62%) (continued)</b>			
<b>Finland: 0.18% (31 Dec 2023: 0.48%)</b>			
905	Kesko	15,897	–
6,216	Kone	307,051	0.02
122,697	Nordea Bank	1,461,628	0.10
8,078	Sampo	347,170	0.02
14,230	UPM-Kymmene	497,488	0.03
9,653	Wartsila	186,221	0.01
	<b>Total Finland</b>	<b>2,815,455</b>	<b>0.18</b>
<b>France: 1.74% (31 Dec 2023: 2.96%)</b>			
3,414	Aéroports de Paris	415,657	0.03
82,770	Alstom	1,392,727	0.09
50,309	AXA	1,648,294	0.10
23,622	BNP Paribas	1,507,114	0.10
4,468	Bouygues	143,514	0.01
23,967	Covivio REIT	1,139,973	0.07
11,221	Credit Agricole	153,213	0.01
38,619	Dassault Systemes	1,461,064	0.09
4,635	Eiffage	426,018	0.03
6,532	EssilorLuxottica	1,408,535	0.09
21,586	Gecina REIT	1,988,436	0.13
59,304	Getlink	981,987	0.06
706	Hermes International	1,619,243	0.10
1,059	Ipsen	129,955	0.01
700	Kering	253,951	0.02
101,019	Klepierre REIT	2,704,512	0.17
6,616	L'Oreal	2,907,541	0.19
14,682	Legrand	1,457,731	0.09
52,444	Orange	525,759	0.03
8,548	Societe Generale	200,816	0.01
32,699	Unibail-Rodamco-Westfield	2,576,520	0.16
22,111	Vinci	2,331,356	0.15
	<b>Total France</b>	<b>27,373,916</b>	<b>1.74</b>
<b>Germany: 1.28% (31 Dec 2023: 1.39%)</b>			
176	Adidas	42,064	–
9,812	Allianz	2,728,905	0.18
4,292	Bayerische Motoren Werke Ord	406,544	0.03
2,724	Bayerische Motoren Werke Pref	240,708	0.02
1,491	Beiersdorf	218,204	0.02
23,130	Commerzbank	351,640	0.02
52,807	Deutsche Bank	843,732	0.05
2,254	Deutsche Boerse	461,645	0.03
14,922	Deutsche Post	604,362	0.04
82,448	Deutsche Telekom	2,074,778	0.13
16,832	Infineon Technologies	618,852	0.04
3,129	Merck KGaA	518,955	0.03
2,183	Muenchener Rueckversicherungs-Gesellschaft	1,092,607	0.07
4,881	Porsche	363,674	0.02
17,475	Puma	802,905	0.05
72	Rational	59,997	–
28,057	SAP	5,698,883	0.36
202	Sartorius	47,412	–
12,741	Siemens	2,372,176	0.15
1,836	Symrise	224,912	0.02

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.08% (31 Dec 2023: 99.62%) (continued)</b>			
<b>Equities: 99.08% (31 Dec 2023: 99.62%) (continued)</b>			
<b>Germany: 1.28% (31 Dec 2023: 1.39%) (continued)</b>			
8,440	Vonovia	240,160	0.02
	<b>Total Germany</b>	<b>20,013,115</b>	<b>1.28</b>
<b>Hong Kong: 1.00% (31 Dec 2023: 1.15%)</b>			
224,800	AIA	1,526,039	0.10
2,400	Hang Seng Bank	30,863	–
681,000	Henderson Land Development	1,827,363	0.12
20,400	Hong Kong Exchanges & Clearing	653,749	0.04
517,600	Hongkong Land	1,671,848	0.11
175,600	Link REIT	682,617	0.04
729,500	MTR	2,303,222	0.15
46,361	Prudential	421,018	0.03
168,000	Sino Land	173,220	0.01
390,500	Sun Hung Kai Properties	3,378,625	0.22
199,000	Swire Pacific	1,758,716	0.11
534,000	Swire Properties	850,854	0.05
31,000	Techtronic Industries	354,177	0.02
18,000	Wharf Real Estate Investment	47,724	–
	<b>Total Hong Kong</b>	<b>15,680,035</b>	<b>1.00</b>
<b>Ireland: 0.29% (31 Dec 2023: 0.40%)</b>			
12,177	AerCap	1,134,897	0.07
35,496	AIB	187,780	0.01
26,249	Bank of Ireland	274,797	0.02
249	Kerry	20,188	–
34,701	Kingspan	2,956,668	0.19
	<b>Total Ireland</b>	<b>4,574,330</b>	<b>0.29</b>
<b>Israel: 0.26% (31 Dec 2023: 0.30%)</b>			
16,665	Azrieli	977,640	0.06
52,893	Bank Hapoalim	467,686	0.03
82,057	Bank Leumi Le-Israel	668,706	0.04
2,959	Check Point Software Technologies	488,235	0.03
51,758	Israel Discount Bank	258,158	0.02
2,172	Mizrahi Tefahot Bank	73,568	0.01
1,903	Nice	311,223	0.02
49,591	Teva Pharmaceutical Industries ADR	805,854	0.05
	<b>Total Israel</b>	<b>4,051,070</b>	<b>0.26</b>
<b>Italy: 0.63% (31 Dec 2023: 0.61%)</b>			
4,268	Amplifon	152,047	0.01
4,268	Amplifon RTS	–	–
14,451	Assicurazioni Generali	360,712	0.02
28,435	Banco BPM	183,278	0.01
5,529	Ferrari	2,255,916	0.14
528,692	Intesa Sanpaolo	1,966,758	0.13
30,945	Mediobanca Banca di Credito Finanziario	454,033	0.03
4,820	Moncler	294,762	0.02
41,304	Poste Italiane	526,563	0.03
2,476	Recordati Industria Chimica e Farmaceutica	129,233	0.01
209,312	Terna Rete Elettrica Nazionale	1,619,215	0.10
53,860	UniCredit	1,997,555	0.13
	<b>Total Italy</b>	<b>9,940,072</b>	<b>0.63</b>
<b>Japan: 5.92% (31 Dec 2023: 7.12%)</b>			
13,000	Advantest	519,240	0.03

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD NATURAL CAPITAL PARIS-ALIGNED EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.08% (31 Dec 2023: 99.62%) (continued)</b>			
<b>Equities: 99.08% (31 Dec 2023: 99.62%) (continued)</b>			
<b>Japan: 5.92% (31 Dec 2023: 7.12%) (continued)</b>			
15,600	AEON	333,510	0.02
66,300	Astellas Pharma	655,334	0.04
7,800	Bandai Namco	152,257	0.01
364,100	Central Japan Railway	7,860,993	0.50
5,900	Chiba Bank	52,523	–
22,800	Chugai Pharmaceutical	810,175	0.05
35,500	Concordia Financial	208,816	0.01
9,400	Daifuku	175,892	0.01
21,400	Dai-ichi Life	571,784	0.04
46,700	Daiichi Sankyo	1,603,698	0.10
264,900	Daiwa House Industry	6,713,896	0.43
21,200	Daiwa Securities	161,708	0.01
2,475	Disco	939,164	0.06
427,300	East Japan Railway	7,077,837	0.45
5,100	Eisai	208,997	0.01
31,030	FANUC	850,499	0.05
4,370	Fast Retailing	1,101,872	0.07
21,670	Fujitsu	339,074	0.02
36,150	Hamamatsu Photonics	968,135	0.06
38,450	Hankyu Hanshin	1,021,604	0.07
9,540	Hoya	1,109,323	0.07
51,800	Hulic	458,716	0.03
4,300	Ibiden	175,037	0.01
100	Japan Exchange	2,332	–
83,100	Japan Post	823,974	0.05
16,600	Japan Post Bank	156,805	0.01
780	Japan Post Insurance	15,134	–
601	Japan Real Estate Investment REIT	1,897,973	0.12
12,455	Kao	505,137	0.03
38,160	KDDI	1,009,155	0.07
38,140	Keisei Electric Railway	1,227,233	0.08
4,400	Keyence	1,929,753	0.12
51,850	Kintetsu	1,128,800	0.07
20,900	Kubota	292,335	0.02
9,600	Kyowa Kirin	163,969	0.01
1,120	Lasertec	251,279	0.02
5,400	Makita	146,766	0.01
2,178	MatsukiyoCocokara & Co	31,277	–
88,100	Mitsubishi Estate	1,380,157	0.09
42,900	Mitsubishi HC Capital	283,226	0.02
310,800	Mitsubishi UFJ Financial	3,340,627	0.21
185,500	Mitsui Fudosan	1,693,440	0.11
52,900	Mizuho Financial	1,104,303	0.07
8,720	MS&AD Insurance	193,796	0.01
28,400	Murata Manufacturing	586,503	0.04
914	Nexon	16,904	–
13,600	Nintendo	723,372	0.05
718	Nippon Building Fund REIT	2,512,955	0.16
10,600	Nippon Paint	69,059	0.01
1,066	Nippon Prologis REIT	1,663,347	0.11
700,900	Nippon Telegraph & Telephone	661,424	0.04
84,600	Nomura	484,901	0.03
24,220	Nomura Real Estate	606,930	0.04
1,909	Nomura Real Estate Master Fund REIT	1,693,487	0.11
6,100	Nomura Research Institute	171,442	0.01
600	NTT Data	8,810	–



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NORTHERN TRUST WORLD NATURAL CAPITAL PARIS-ALIGNED EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

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Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.08% (31 Dec 2023: 99.62%) (continued)</b>			
<b>Equities: 99.08% (31 Dec 2023: 99.62%) (continued)</b>			
<b>Japan: 5.92% (31 Dec 2023: 7.12%) (continued)</b>			
24,300	Olympus	391,782	0.03
4,600	Omron	158,109	0.01
20,900	Ono Pharmaceutical	285,384	0.02
134	Oracle Japan	9,247	–
21,900	Oriental Land	610,194	0.04
37,700	ORIX	832,465	0.05
4,800	Otsuka	202,014	0.01
8,400	Pan Pacific International	196,553	0.01
24,800	Rakuten	127,947	0.01
27,700	Recruit	1,482,120	0.10
35,200	Renesas Electronics	658,441	0.04
96,200	Resona	636,609	0.04
11,420	Rohm	152,636	0.01
220	Secom	12,989	–
2,200	SG	20,275	–
1,156	Shimano	178,545	0.01
11,020	Shionogi	430,017	0.03
10,920	Shiseido	311,457	0.02
2,550	SMC	1,210,164	0.08
38,810	SoftBank	473,966	0.03
29,810	SoftBank Group	1,925,438	0.12
16,500	Sompo	352,341	0.02
30,900	Sony	2,620,142	0.17
30,530	Sumitomo Mitsui Financial	2,035,523	0.13
8,700	Sumitomo Mitsui Trust	198,489	0.01
40,550	Sumitomo Realty & Development	1,190,082	0.08
9,229	Systemex	148,653	0.01
8,800	T&D	153,642	0.01
53,700	Takeda Pharmaceutical	1,392,741	0.09
17,800	Terumo	293,568	0.02
2,400	TIS	46,520	–
38,100	Tokio Marine	1,422,296	0.09
7,050	Tokyo Electron	1,529,560	0.10
133,200	Tokyu	1,467,303	0.09
168,800	Toyota Motor	3,452,393	0.22
6,800	Unicharm	218,423	0.01
206,600	West Japan Railway	3,846,618	0.25
10,720	Yaskawa Electric	384,990	0.03
39,650	Yokogawa Electric	958,837	0.06
2,600	ZOZO	65,105	–
	<b>Total Japan</b>	<b>92,930,267</b>	<b>5.92</b>
<b>Luxembourg: 0.01% (31 Dec 2023: 0.00%)</b>			
2,226	Eurofins Scientific	111,055	0.01
	<b>Total Luxembourg</b>	<b>111,055</b>	<b>0.01</b>
<b>Netherlands: 0.90% (31 Dec 2023: 1.13%)</b>			
19,463	ABN AMRO Bank	320,193	0.02
232	Adyen	276,793	0.02
10,839	Akzo Nobel	659,596	0.04
466	Argenx	204,069	0.01
116	ASM International	88,493	0.01
9,086	ASML	9,389,303	0.60
1,358	EXOR	142,196	0.01
77,635	ING Groep	1,328,123	0.09
16,501	Koninklijke Ahold Delhaize	487,928	0.03

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD NATURAL CAPITAL PARIS-ALIGNED EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.08% (31 Dec 2023: 99.62%) (continued)</b>			
<b>Equities: 99.08% (31 Dec 2023: 99.62%) (continued)</b>			
<b>Netherlands: 0.90% (31 Dec 2023: 1.13%) (continued)</b>			
82,429	Koninklijke KPN	316,269	0.02
8,951	NN	416,826	0.03
2,225	Universal Music	66,246	–
2,242	Wolters Kluwer	371,963	0.02
	<b>Total Netherlands</b>	<u>14,067,998</u>	<u>0.90</u>
<b>New Zealand: 0.13% (31 Dec 2023: 0.17%)</b>			
540,316	Meridian Energy	2,070,930	0.13
182	Xero	16,579	–
	<b>Total New Zealand</b>	<u>2,087,509</u>	<u>0.13</u>
<b>Norway: 0.42% (31 Dec 2023: 0.50%)</b>			
71,418	DNB Bank	1,406,561	0.09
39,083	Gjensidige Forsikring	700,356	0.05
119,515	Mowi	1,994,629	0.13
47,428	Orkla	386,417	0.02
31,018	SalMar	1,637,203	0.10
45,478	Telenor	519,809	0.03
	<b>Total Norway</b>	<u>6,644,975</u>	<u>0.42</u>
<b>People's Republic of China: 0.23% (31 Dec 2023: 0.09%)</b>			
7,500	BOC Hong Kong	23,103	–
7,330	NXP Semiconductors	1,972,430	0.12
38,513	Prosus	1,372,850	0.09
107,000	Wharf	300,823	0.02
	<b>Total People's Republic of China</b>	<u>3,669,206</u>	<u>0.23</u>
<b>Portugal: 0.00% (31 Dec 2023: 0.00%)</b>			
20,319	EDP-Energias de Portugal	76,197	–
	<b>Total Portugal</b>	<u>76,197</u>	<u>–</u>
<b>Singapore: 0.71% (31 Dec 2023: 0.98%)</b>			
1,752,200	CapitaLand Ascendas REIT	3,309,819	0.21
2,552,282	CapitaLand Integrated Commercial Trust REIT	3,728,846	0.24
389,400	CapitaLand Investment	764,290	0.05
6,050	DBS	159,771	0.01
46,847	Grab	166,307	0.01
505,700	Keppel	2,414,225	0.16
1,992	Mapletree Logistics Trust REIT	1,896	–
614	Sea ADR	43,852	–
12,929	STMicroelectronics	510,826	0.03
	<b>Total Singapore</b>	<u>11,099,832</u>	<u>0.71</u>
<b>Spain: 1.38% (31 Dec 2023: 1.48%)</b>			
11,515	Acciona	1,361,235	0.09
7,283	ACS Actividades de Construccion y Servicios	314,408	0.02
6,621	Aena	1,334,059	0.09
11,535	Amadeus IT	768,214	0.05
172,004	Banco Bilbao Vizcaya Argentaria	1,723,997	0.11
521,835	Banco Santander	2,421,948	0.15
91,928	CaixaBank	487,003	0.03
2,688	Cellnex Telecom	87,492	0.01
146,312	EDP Renovaveis	2,046,369	0.13
371,862	Iberdrola	4,828,350	0.31
37,750	Inditex	1,875,659	0.12
190,963	Redeia	3,340,126	0.21

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.08% (31 Dec 2023: 99.62%) (continued)</b>			
<b>Equities: 99.08% (31 Dec 2023: 99.62%) (continued)</b>			
<b>Spain: 1.38% (31 Dec 2023: 1.48%) (continued)</b>			
238,423	Telefonica	1,011,898	0.06
	<b>Total Spain</b>	<b>21,600,758</b>	<b>1.38</b>
<b>Sweden: 0.63% (31 Dec 2023: 0.75%)</b>			
50,099	Atlas Copco Class A	942,354	0.06
83,724	Atlas Copco Class B	1,353,078	0.09
8,535	Epiroc Class A	170,455	0.01
20,704	Epiroc Class B	378,882	0.02
30,625	Hexagon	346,007	0.02
19,503	Holmen	768,319	0.05
15,067	Lundbergforetagen	745,511	0.05
43,154	Nibe Industrier	183,126	0.01
14,561	Skandinaviska Enskilda Banken	215,180	0.01
284,481	Svenska Cellulosa	4,205,350	0.27
35,603	Svenska Handelsbanken	339,382	0.02
14,111	Swedbank	290,609	0.02
	<b>Total Sweden</b>	<b>9,938,253</b>	<b>0.63</b>
<b>Switzerland: 1.81% (31 Dec 2023: 2.36%)</b>			
71,502	ABB	3,972,157	0.25
11,137	Alcon	994,225	0.06
2,085	BKW	332,496	0.02
12,399	Cie Financiere Richemont	1,935,188	0.12
4,176	DSM-Firmenich	472,626	0.03
3,007	Geberit	1,776,225	0.11
285	Givaudan	1,351,102	0.09
3,583	Julius Baer	200,163	0.01
577	Kuehne + Nagel International	165,921	0.01
5	Lindt & Spruengli	577,565	0.04
27	Lindt & Spruengli Pref	315,190	0.02
1,996	Logitech International	193,070	0.01
1,429	Lonza	779,859	0.05
58,111	Novartis	6,219,157	0.40
108	Partners	138,696	0.01
14,837	Sandoz	537,276	0.04
81	Schindler (PTG Cert)	20,354	–
807	Schindler (Regd)	201,166	0.01
4,301	Sika	1,231,045	0.08
1,042	Sonova	321,900	0.02
2,279	Straumann	282,275	0.02
663	Swiss Life	487,400	0.03
8,850	Swiss Prime Site	839,105	0.05
2	Swisscom	1,125	–
90,602	UBS	2,666,841	0.17
676	VAT	383,212	0.03
3,740	Zurich Insurance	1,994,028	0.13
	<b>Total Switzerland</b>	<b>28,389,367</b>	<b>1.81</b>
<b>United Kingdom: 2.33% (31 Dec 2023: 2.73%)</b>			
44,797	3i	1,736,211	0.11
18,428	Ashtead	1,230,433	0.08
37,139	AstraZeneca	5,800,822	0.37
3,806	Aviva	22,930	–
402,022	Barclays Bank	1,061,622	0.07
49,531	Berkeley	2,872,645	0.18
287,439	BT	509,964	0.03

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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.08% (31 Dec 2023: 99.62%) (continued)</b>			
<b>Equities: 99.08% (31 Dec 2023: 99.62%) (continued)</b>			
<b>United Kingdom: 2.33% (31 Dec 2023: 2.73%) (continued)</b>			
7,291	Coca-Cola Europacific Partners	531,295	0.03
21,401	Compass	584,345	0.04
5,909	Croda International	294,899	0.02
1,943	Halma	66,463	0.01
486,029	HSBC	4,201,808	0.27
297,130	Land Securities REIT	2,326,855	0.15
1,883,909	Lloyds Banking	1,303,606	0.08
6,684	London Stock Exchange	794,229	0.05
136,859	NatWest	539,425	0.04
2,867	Next	327,480	0.02
607	Pearson	7,603	–
21,186	Reckitt Benckiser	1,146,772	0.07
36,779	RELX	1,691,856	0.11
61,576	Rentokil Initial	358,990	0.02
185,183	Segro REIT	2,102,595	0.13
25,456	Severn Trent	765,859	0.05
4,718	Smith & Nephew	58,483	–
2,439	Spirax	261,450	0.02
38,786	SSE	877,381	0.06
59,305	Standard Chartered	536,767	0.03
320,179	United Utilities	3,976,959	0.25
734,071	Vodafone	647,330	0.04
	<b>Total United Kingdom</b>	<b>36,637,077</b>	<b>2.33</b>
<b>United States: 71.55% (31 Dec 2023: 66.95%)</b>			
7,650	A.O. Smith	625,617	0.04
43,797	Abbott Laboratories	4,550,946	0.29
43,039	AbbVie	7,382,049	0.47
15,732	Accenture	4,773,246	0.30
10,600	Adobe Systems	5,888,724	0.38
41,255	Advanced Micro Devices	6,691,974	0.43
35,244	AECOM	3,106,406	0.20
27,185	Aflac	2,427,892	0.15
10,933	Agilent Technologies	1,417,245	0.09
3,003	Air Products & Chemicals	774,924	0.05
10,638	Airbnb	1,613,040	0.10
4,800	Akamai Technologies	432,384	0.03
33,399	Alexandria REIT	3,906,681	0.25
2,064	Align Technology	498,312	0.03
6,486	Allegion	766,321	0.05
7,749	Allstate	1,237,205	0.08
1,234	Alnylam Pharmaceuticals	299,862	0.02
140,436	Alphabet Class A	25,580,417	1.63
120,980	Alphabet Class C	22,190,152	1.41
221,395	Amazon.com	42,784,584	2.73
15,557	American Express	3,602,223	0.23
5,917	American Financial	727,909	0.05
39,969	American International	2,967,299	0.19
10,579	American Tower REIT	2,056,346	0.13
14,741	American Water Works	1,903,948	0.12
4,363	Ameriprise Financial	1,863,830	0.12
18,833	AMETEK	3,139,649	0.20
13,745	Amgen	4,294,625	0.27
52,552	Amphenol	3,540,428	0.23
19,511	Analog Devices	4,453,581	0.28
7,821	Annaly Capital Management REIT	149,068	0.01

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD NATURAL CAPITAL PARIS-ALIGNED EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

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Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.08% (31 Dec 2023: 99.62%) (continued)</b>			
<b>Equities: 99.08% (31 Dec 2023: 99.62%) (continued)</b>			
<b>United States: 71.55% (31 Dec 2023: 66.95%) (continued)</b>			
924	ANSYS	297,066	0.02
6,241	Aon	1,832,233	0.12
10,716	Apollo Global Management	1,265,238	0.08
351,319	Apple	73,994,808	4.72
19,183	Applied Materials	4,526,996	0.29
18,843	Arch Capital	1,901,070	0.12
1,231	Ares Management	164,068	0.01
7,139	Arista Networks	2,502,077	0.16
6,482	Arthur J Gallagher	1,680,847	0.11
884	Aspen Technology	175,589	0.01
1,977	Assurant	328,676	0.02
185,070	AT&T	3,536,688	0.23
2,569	Atlassian	454,405	0.03
6,696	Autodesk	1,656,925	0.11
11,321	Automatic Data Processing	2,702,209	0.17
465	AutoZone	1,378,307	0.09
12,126	AvalonBay Communities REIT	2,508,748	0.16
20,598	Avantor	436,678	0.03
4,342	Axon Enterprise	1,277,590	0.08
183,195	Bank of America	7,285,665	0.46
24,261	Bank of New York Mellon	1,452,991	0.09
15,283	Baxter International	511,216	0.03
9,519	Becton Dickinson	2,224,686	0.14
24	Bentley Systems	1,185	–
24,317	Berkshire Hathaway	9,892,156	0.63
3,680	Biogen	853,098	0.05
1,017	BioMarin Pharmaceutical	83,730	0.01
631	Bio-Rad Laboratories	172,332	0.01
4,366	Bio-Techne	312,824	0.02
3,943	BlackRock	3,104,403	0.20
15,317	Blackstone	1,896,245	0.12
8,439	Block	544,231	0.03
826	Booking	3,272,199	0.21
41,312	Boston Properties REIT	2,543,167	0.16
45,378	Boston Scientific	3,494,560	0.22
71,912	Bristol-Myers Squibb	2,986,505	0.19
10,917	Broadcom	17,527,571	1.12
3,362	Broadridge Financial Solutions	662,314	0.04
21,109	Brookfield Renewable	597,935	0.04
7,920	Brown & Brown	708,127	0.05
5,221	Cadence Design Systems	1,606,763	0.10
3,214	Camden Property Trust REIT	350,680	0.02
19,377	Campbell Soup	875,647	0.06
8,753	Capital One Financial	1,211,853	0.08
3,918	Carlyle	157,308	0.01
5,381	Catalent	302,574	0.02
2,765	CBOE Global Markets	470,216	0.03
433	CBRE	38,585	–
5,752	CDW	1,287,528	0.08
8,408	Centene	557,450	0.04
1,805	Charles River Laboratories International	372,877	0.02
36,812	Charles Schwab	2,712,676	0.17
3,110	Charter Communications	929,766	0.06
32,050	Chipotle Mexican Grill	2,007,933	0.13
14,204	Chubb	3,623,156	0.23
16,034	Church & Dwight	1,662,405	0.11

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.08% (31 Dec 2023: 99.62%) (continued)</b>			
<b>Equities: 99.08% (31 Dec 2023: 99.62%) (continued)</b>			
<b>United States: 71.55% (31 Dec 2023: 66.95%) (continued)</b>			
7,060	Cigna	2,333,824	0.15
4,293	Cincinnati Financial	507,003	0.03
1,935	Cintas	1,355,003	0.09
144,301	Cisco Systems	6,855,741	0.44
59,366	Citigroup	3,767,366	0.24
12,460	Citizens Financial	448,934	0.03
2,003	Cloudflare	165,908	0.01
9,354	CME	1,838,996	0.12
15,026	Cognizant Technology Solutions	1,021,768	0.07
3,287	Coinbase Global	730,470	0.05
111,898	Comcast	4,381,926	0.28
22,814	Conagra Brands	648,374	0.04
8,159	Cooper	712,281	0.05
18,682	Copart	1,011,817	0.06
38,408	Corning	1,492,151	0.09
2,237	Corpay	595,959	0.04
9,319	CoStar	690,911	0.04
22,811	CRH	1,710,369	0.11
4,013	Crowdstrike	1,537,741	0.10
9,589	Crown Castle REIT	936,845	0.06
9,032	CSL	1,780,713	0.11
38,994	CSX	1,304,349	0.08
26,199	CVS Health	1,547,313	0.10
18,951	Danaher	4,734,907	0.30
3,776	Datadog	489,709	0.03
1,346	DaVita	186,515	0.01
595	Deckers Outdoor	575,930	0.04
6,718	Deere	2,510,046	0.16
2,741	Dell Technologies	378,011	0.02
9,342	DexCom	1,059,196	0.07
714	Dick's Sporting Goods	153,403	0.01
38,861	Digital Realty Trust REIT	5,908,815	0.38
6,337	Discover Financial Services	828,943	0.05
687	DocuSign	36,755	—
7,692	Dollar Tree	821,275	0.05
5,210	DoorDash	566,744	0.04
5,953	Dover	1,074,219	0.07
5,471	DR Horton	771,028	0.05
3,356	Dynatrace	150,147	0.01
12,212	Eaton	3,829,073	0.24
32,886	eBay	1,766,636	0.11
10,295	Ecolab	2,450,210	0.16
109,262	Edison International	7,846,104	0.50
16,338	Edwards Lifesciences	1,509,141	0.10
5,998	Electronic Arts	835,701	0.05
5,631	Elevance Health	3,051,214	0.19
19,974	Eli Lilly and Company	18,084,060	1.15
14,869	Enphase Energy	1,482,588	0.09
3,500	Entegris	473,900	0.03
809	EPAM Systems	152,181	0.01
2,554	Equifax	619,243	0.04
5,604	Equinix REIT	4,239,986	0.27
26,874	Equitable	1,098,072	0.07
16,008	Equity Residential REIT	1,109,995	0.07
902	Erie Indemnity	326,885	0.02
1,916	Essex Property Trust REIT	521,535	0.03

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Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.08% (31 Dec 2023: 99.62%) (continued)</b>			
<b>Equities: 99.08% (31 Dec 2023: 99.62%) (continued)</b>			
<b>United States: 71.55% (31 Dec 2023: 66.95%) (continued)</b>			
8,940	Estee Lauder Companies	951,216	0.06
4,647	Etsy	274,080	0.02
2,118	Everest	807,000	0.05
812	Exact Sciences	34,307	–
7,833	Expeditors International of Washington	977,480	0.06
8,331	Experian	388,181	0.02
3,211	Extra Space Storage REIT	499,022	0.03
5,630	F5	969,655	0.06
503	FactSet Research Systems	205,360	0.01
516	Fair Isaac	768,149	0.05
24,878	Fastenal	1,563,334	0.10
5,320	FedEx	1,595,149	0.10
1,118	Ferguson	216,501	0.01
81,182	Ferrovial	3,154,867	0.20
10,395	Fidelity National Financial	513,721	0.03
14,396	Fidelity National Information Services	1,084,883	0.07
19,434	Fifth Third Bancorp	709,147	0.05
285	First Citizens BancShares	479,829	0.03
12,632	First Solar	2,848,011	0.18
14,797	Fiserv	2,205,345	0.14
14,762	Fortinet	889,706	0.06
28,880	Fortive	2,140,008	0.14
729	Fox Class A	25,056	–
12,751	Fox Class B	408,287	0.03
8,328	Franklin Resources	186,131	0.01
9,661	Garmin	1,573,970	0.10
2,297	Gartner	1,031,491	0.07
2,254	GE HealthCare Technologies	175,632	0.01
20,542	Gen Digital	513,139	0.03
32,124	General Mills	2,032,164	0.13
28,602	GFL Environmental	1,113,688	0.07
29,804	Gilead Sciences	2,044,852	0.13
7,835	Global Payments	757,645	0.05
2,581	GoDaddy	360,592	0.02
9,673	Goldman Sachs	4,375,291	0.28
16,319	Graco	1,293,770	0.08
–	GRAIL	5	–
117,761	GSK	2,276,840	0.15
122,882	Haleon	501,111	0.03
20,386	Hartford Financial Services	2,049,608	0.13
5,873	HCA Healthcare	1,886,877	0.12
50,144	Healthpeak Properties REIT	982,822	0.06
1,362	HEICO	241,782	0.02
7,006	Henry Schein	449,085	0.03
5,550	Hershey	1,020,257	0.06
80,414	Hewlett Packard Enterprise	1,702,364	0.11
8,316	Hilton Worldwide	1,814,551	0.12
10,872	Hologic	807,246	0.05
23,481	Home Depot	8,083,099	0.52
79,634	HP	2,788,783	0.18
4,128	Hubbell	1,508,701	0.10
339	HubSpot	199,939	0.01
2,922	Humana	1,091,805	0.07
25,266	Huntington Bancshares	333,006	0.02
8,841	IDEX	1,778,809	0.11
2,124	IDEXX Laboratories	1,034,813	0.07

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.08% (31 Dec 2023: 99.62%) (continued)</b>			
<b>Equities: 99.08% (31 Dec 2023: 99.62%) (continued)</b>			
<b>United States: 71.55% (31 Dec 2023: 66.95%) (continued)</b>			
10,612	Illinois Tool Works	2,514,620	0.16
4,040	Illumina	421,695	0.03
2,389	Incyte	144,821	0.01
28,950	Ingersoll-Rand	2,629,818	0.17
959	Insulet	193,526	0.01
117,257	Intel	3,631,449	0.23
14,098	Intercontinental Exchange	1,929,875	0.12
37,601	International Business Machines	6,503,093	0.41
5,005	International Flavors & Fragrances	476,526	0.03
7,373	Interpublic	214,481	0.01
6,285	Intuit	4,130,565	0.26
9,008	Intuitive Surgical	4,007,209	0.26
4,258	Invitation Homes REIT	152,820	0.01
7,491	IQVIA	1,583,897	0.10
10,565	Iron Mountain REIT	946,835	0.06
1,020	Jack Henry & Associates	169,340	0.01
20,606	James Hardie Industries	650,929	0.04
2,757	JB Hunt Transport Services	441,120	0.03
7,318	JM Smucker	797,955	0.05
64,640	Johnson & Johnson	9,447,782	0.60
73,236	JPMorgan Chase & Co	14,812,713	0.94
36,994	Juniper Networks	1,348,801	0.09
16,353	Kellanova	943,241	0.06
59,033	Keurig Dr Pepper	1,971,702	0.13
6,429	Keysight Technologies	879,166	0.06
14,658	Kimberly-Clark	2,025,736	0.13
1,418	Kimco Realty REIT	27,594	–
4,148	KLA	3,420,067	0.22
36,756	Kraft Heinz	1,184,278	0.08
2,394	Labcorp	487,203	0.03
2,703	Lam Research	2,878,290	0.18
7,513	Lamb Weston	631,693	0.04
772	Lattice Semiconductor	44,768	–
6,121	Lennar	917,354	0.06
7,423	Liberty Media-Liberty Formula One	533,268	0.03
13,645	Linde	5,987,562	0.38
2,076	Live Nation Entertainment	194,604	0.01
10,307	LKQ	428,668	0.03
12,037	Lowe's Cos	2,653,677	0.17
1,690	LPL Financial	472,017	0.03
7,276	M&T Bank	1,101,295	0.07
545	Markel	858,735	0.05
842	MarketAxess	168,846	0.01
6,869	Marriott International	1,660,718	0.11
14,013	Marsh & McLennan	2,952,819	0.19
2,128	Martin Marietta Materials	1,152,950	0.07
23,910	Marvell Technology	1,671,309	0.11
16,195	Masco	1,079,721	0.07
20,856	Mastercard	9,200,833	0.59
1,329	Match	40,375	–
12,503	McCormick	886,963	0.06
19,326	McDonald's	4,925,038	0.31
950	McKesson	554,838	0.04
37,321	Medtronic	2,937,536	0.19
71,894	Merck & Co	8,900,477	0.57
51,965	Meta Platforms	26,201,792	1.67



NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD NATURAL CAPITAL PARIS-ALIGNED EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.08% (31 Dec 2023: 99.62%) (continued)</b>			
<b>Equities: 99.08% (31 Dec 2023: 99.62%) (continued)</b>			
<b>United States: 71.55% (31 Dec 2023: 66.95%) (continued)</b>			
29,571	MetLife	2,075,589	0.13
926	Mettler-Toledo International	1,294,168	0.08
15,255	Microchip Technology	1,395,833	0.09
25,980	Micron Technology	3,417,149	0.22
169,151	Microsoft	75,602,039	4.82
250	MicroStrategy	344,370	0.02
4,043	Moderna	480,106	0.03
541	Molina Healthcare	160,839	0.01
930	MongoDB	232,463	0.01
924	Monolithic Power Systems	759,232	0.05
4,331	Moody's	1,823,048	0.12
33,220	Morgan Stanley	3,228,652	0.21
8,016	Motorola Solutions	3,094,577	0.20
5,842	Nasdaq	352,039	0.02
12,909	NetApp	1,662,679	0.11
10,556	Netflix	7,124,033	0.45
754	Neurocrine Biosciences	103,803	0.01
45,143	Newmont	1,890,137	0.12
2,414	News	66,554	–
29,876	Nike	2,251,754	0.14
4,810	Nordson	1,115,631	0.07
5,438	Northern Trust	456,683	0.03
2,571	Nucor	406,424	0.03
599,400	NVIDIA	74,049,876	4.72
68	NVR	516,022	0.03
1,707	O'Reilly Automotive	1,802,694	0.11
260	Okta	24,339	–
7,379	Old Dominion Freight Line	1,303,131	0.08
5,613	Omnicom	503,486	0.03
6,869	ON Semiconductor	470,870	0.03
44,876	Oracle	6,336,491	0.40
24,810	Otis Worldwide	2,388,211	0.15
9,515	Owens Corning	1,652,946	0.11
36,802	Palantir Technologies	932,195	0.06
6,966	Palo Alto Networks	2,361,544	0.15
4,877	Parker Hannifin	2,466,835	0.16
8,640	Paychex	1,024,358	0.07
127	Paycom Software	18,166	–
23,275	PayPal	1,350,648	0.09
19,132	Pentair	1,466,850	0.09
151,632	Pfizer	4,242,663	0.27
10,038	Pinterest	442,375	0.03
12,689	PNC Financial Services	1,972,886	0.13
904	Pool	277,826	0.02
11,116	PPG Industries	1,399,393	0.09
11,846	Principal Financial	929,319	0.06
15,658	Progressive	3,252,323	0.21
27,670	Prologis REIT	3,107,618	0.20
18,330	Prudential Financial	2,148,093	0.14
3,107	PTC	564,449	0.04
3,420	Public Storage REIT	983,763	0.06
1,356	PulteGroup	149,296	0.01
2,333	Pure Storage	149,802	0.01
2,780	Qorvo	322,591	0.02
28,721	QUALCOMM	5,720,649	0.36
5,618	Quanta Services	1,427,478	0.09

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD NATURAL CAPITAL PARIS-ALIGNED EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.08% (31 Dec 2023: 99.62%) (continued)</b>			
<b>Equities: 99.08% (31 Dec 2023: 99.62%) (continued)</b>			
<b>United States: 71.55% (31 Dec 2023: 66.95%) (continued)</b>			
2,467	Quest Diagnostics	337,683	0.02
3,882	Raymond James Financial	479,854	0.03
2,324	Regeneron Pharmaceuticals	2,442,594	0.16
3,722	Regions Financial	74,589	–
7,683	Reliance	2,194,265	0.14
1,692	Repligen	213,294	0.01
12,433	Republic Services	2,416,229	0.15
3,299	ResMed	631,495	0.04
4,765	Revvity	499,658	0.03
116,806	Rivian Automotive	1,567,537	0.10
5,310	Roblox	197,585	0.01
17,181	Roche	4,770,376	0.30
5,353	Rockwell Automation	1,473,574	0.09
32	Roku	1,918	–
14,520	Rollins	708,431	0.05
3,297	Roper Technologies	1,858,387	0.12
5,056	Royal Caribbean Cruises	806,078	0.05
33,504	Royalty Pharma	883,500	0.06
7,354	RPM International	791,879	0.05
7,658	S&P Global	3,415,468	0.22
24,106	Salesforce	6,197,653	0.39
88,831	Sanofi	8,562,704	0.55
2,534	SBA Communications REIT	497,424	0.03
29,596	Schneider Electric	7,114,687	0.45
1,094	Seagate Technology	112,977	0.01
5,688	ServiceNow	4,474,579	0.29
21,789	Sherwin-Williams	6,502,491	0.41
8,271	Simon Property REIT	1,255,538	0.08
4,425	Skyworks Solutions	471,617	0.03
15,368	Snap	255,262	0.02
3,678	Snap-on	961,392	0.06
5,926	Snowflake	800,543	0.05
2,775	Solventum	146,742	0.01
7,241	SS&C Technologies	453,793	0.03
3,246	Stanley Black & Decker	259,323	0.02
29,795	Starbucks	2,319,541	0.15
10,181	State Street	753,394	0.05
7,879	Steel Dynamics	1,020,331	0.06
3,642	STERIS	799,565	0.05
9,748	Stryker	3,316,757	0.21
1,496	Super Micro Computer	1,225,748	0.08
8,467	Swiss Re	1,050,602	0.07
12,045	Synchrony Financial	568,404	0.04
2,864	Synopsys	1,704,252	0.11
4,993	T Rowe Price	575,743	0.04
2,433	Take-Two Interactive Software	378,307	0.02
12,419	Target	1,838,509	0.12
14,027	TE Connectivity	2,110,082	0.13
1,441	Teleflex	303,086	0.02
5,689	Teradyne	843,622	0.05
78,401	Tesla	15,513,990	0.99
28,733	Texas Instruments	5,589,430	0.36
10,325	Thermo Fisher Scientific	5,709,725	0.36
17,709	TJX	1,949,761	0.12
14,052	T-Mobile US	2,475,681	0.16
2,629	Tractor Supply	709,830	0.05

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD NATURAL CAPITAL PARIS-ALIGNED EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing: 99.08% (31 Dec 2023: 99.62%) (continued)</b>			
<b>Equities: 99.08% (31 Dec 2023: 99.62%) (continued)</b>			
<b>United States: 71.55% (31 Dec 2023: 66.95%) (continued)</b>			
9,496	Trade Desk	927,474	0.06
1,635	Tradeweb Markets	173,310	0.01
5,573	Trane Technologies	1,833,127	0.12
1,395	TransDigm	1,782,266	0.11
3,069	TransUnion	227,597	0.01
9,061	Travelers Cos	1,842,464	0.12
17,211	Trimble	962,439	0.06
35,275	Truist Financial	1,370,434	0.09
391	Tyler Technologies	196,587	0.01
47,575	Uber Technologies	3,457,751	0.22
16,461	UDR REIT	677,370	0.04
8,066	U-Haul	484,121	0.03
1,181	UiPath	14,975	–
1,929	Ulta Beauty	744,343	0.05
13,362	Union Pacific	3,023,286	0.19
20,827	United Parcel Service	2,850,175	0.18
3,159	United Rentals	2,043,020	0.13
490	United Therapeutics	156,090	0.01
21,455	UnitedHealth	10,926,173	0.70
35,973	US Bancorp	1,428,128	0.09
3,648	Veeva Systems	667,620	0.04
6,845	Ventas REIT	350,875	0.02
11,376	Veralto	1,086,067	0.07
1,468	VeriSign	261,010	0.02
3,308	Verisk Analytics	891,671	0.06
108,151	Verizon Communications	4,460,147	0.28
5,773	Vertex Pharmaceuticals	2,705,921	0.17
9,327	Vertiv	807,438	0.05
83,639	Viatis	889,083	0.06
39,956	Visa	10,487,251	0.67
5,631	Vulcan Materials	1,400,317	0.09
11,213	Walgreens Boots Alliance	135,621	0.01
118,589	Walmart	8,029,661	0.51
44,965	Walt Disney	4,464,575	0.28
22,927	Warner Bros Discovery	170,577	0.01
11,759	Waste Connections	2,062,058	0.13
15,770	Waste Management	3,364,372	0.21
2,533	Waters	734,874	0.05
93,113	Wells Fargo	5,529,981	0.35
8,700	Welltower REIT	906,975	0.06
2,100	West Pharmaceutical Services	691,719	0.04
16,702	Westinghouse Air Brake Technologies	2,639,751	0.17
3,665	Willis Towers Watson	960,743	0.06
3,902	Workday	872,331	0.06
12,542	WR Berkley	985,550	0.06
1,543	WW Grainger	1,392,156	0.09
41,161	Xylem	5,582,666	0.36
6,866	Yum! Brands	909,470	0.06
132	Zebra Technologies	40,779	–
7,006	Zillow	325,008	0.02
8,240	Zimmer Biomet	894,287	0.06
13,990	Zoetis	2,425,306	0.15
5,541	Zoom Video Communications	327,972	0.02
419	Zscaler	80,528	0.01
	<b>Total United States</b>	<b>1,122,762,713</b>	<b>71.55</b>

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD NATURAL CAPITAL PARIS-ALIGNED EQUITY INDEX FUND

PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Holdings	Financial Assets at Fair Value through Profit or Loss	Fair Value US\$	% of Net Assets
<b>Transferable Securities Admitted to an Official Stock Exchange Listing:</b>			
<b>99.08% (31 Dec 2023: 99.62%) (continued)</b>			
<b>Equities: 99.08% (31 Dec 2023: 99.62%) (continued)</b>			
<b>Zambia: 0.00% (31 Dec 2023: 0.03%)</b>			
<b>Total Equities</b>		<u>1,554,716,958</u>	<u>99.08</u>
<b>Total Transferable Securities Admitted to an Official Stock Exchange Listing</b>		<u>1,554,716,958</u>	<u>99.08</u>
<b>Unrealised Gains on Futures Contracts: 0.00% (31 Dec 2023: 0.01%)</b>			

Counterparty	Description	Currency	No. of Contracts	Notional Value US\$	Unrealised Gains US\$	% of Net Assets
<b>Australia: 0.00% (31 Dec 2023: 0.00%)</b>						
SFE S&P ASX Share Price Index						
Citigroup	200 Futures September 2024	AUD	2	259,527	1,359	—
<b>Total Australia</b>					<u>1,359</u>	<u>—</u>
<b>Canada: 0.00% (31 Dec 2023: 0.00%)</b>						
S&P/TSX 60 Index Futures						
Citigroup	September 2024	CAD	2	383,089	3,684	—
<b>Total Canada</b>					<u>3,684</u>	<u>—</u>
<b>Japan: 0.00% (31 Dec 2023: 0.00%)</b>						
OSE TOPIX Index Futures						
Citigroup	September 2024	JPY	4	698,869	1,801	—
<b>Total Japan</b>					<u>1,801</u>	<u>—</u>
<b>Singapore: 0.00% (31 Dec 2023: 0.00%)</b>						
SGX MSCI Singapore Index Futures						
Citigroup	July 2024	SGD	6	140,055	2,057	—
<b>Total Singapore</b>					<u>2,057</u>	<u>—</u>
<b>United States: 0.00% (31 Dec 2023: 0.01%)</b>						
CME E-Mini Standard & Poor's 500						
Citigroup	Index Future September 2024	USD	36	9,938,700	25,059	—
Eurex Euro Stoxx Index 50 Futures						
Citigroup	September 2024	EUR	21	1,108,682	1,537	—
<b>Total United States</b>					<u>26,596</u>	<u>—</u>
<b>Total Unrealised Gains on Futures Contracts</b>					<u>35,497</u>	<u>—</u>

**Unrealised Gains on Forward Currency Contracts: 0.00% (31 Dec 2023: 1.54%)**

Counterparty	Currency	Currency	Currency	Maturity	Unrealised Gains US\$	% of Net Assets	
	Buys	Sells	Rate	Date			
Northern Trust	EUR	1,175,131 JPY	199,834,037	0.0059	02/07/2024	17,161	—
Northern Trust	EUR	1,167,091 JPY	200,504,635	0.0058	02/08/2024	832	—
Northern Trust	CAD	55,936 EUR	37,515	0.6707	02/07/2024	672	—
Northern Trust	EUR	418,764 CHF	402,244	1.0411	02/08/2024	291	—
Northern Trust	EUR	3,990 JPY	670,598	0.0059	02/07/2024	108	—
Northern Trust	EUR	854,358 CAD	1,253,626	0.6815	02/08/2024	95	—
Northern Trust	EUR	344,168 AUD	552,478	0.6230	02/08/2024	89	—
Northern Trust	EUR	495,355 GBP	420,384	1.1783	02/08/2024	79	—
Northern Trust	HKD	39,076 EUR	4,596	0.1176	02/07/2024	79	—
Northern Trust	EUR	131,793 SGD	191,350	0.6888	02/08/2024	55	—
Northern Trust	SGD	7,597 EUR	5,183	0.6822	02/07/2024	50	—
Northern Trust	EUR	87,570 NOK	999,041	0.0877	02/07/2024	25	—

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
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PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)

As at 30 June 2024

Financial Assets at Fair Value through Profit or Loss

Unrealised Gains on Forward Currency Contracts: 0.00% (31 Dec 2023: 1.54%) (continued)

Counterparty	Currency		Currency	Rate	Maturity Date	Unrealised Gains US\$	% of Net Assets
	Buys	Sells					
Northern Trust	EUR	203,073 DKK	1,514,258	0.1341	02/07/2024	22	–
Northern Trust	EUR	129,268 SEK	1,466,934	0.0881	02/08/2024	16	–
Northern Trust	NZD	12,579 EUR	7,142	0.5678	02/07/2024	10	–
Northern Trust	EUR	25,373 NZD	44,669	0.5680	02/08/2024	9	–
Northern Trust	EUR	35,546 ILS	143,507	0.2477	02/08/2024	9	–
Northern Trust	ILS	3,707 EUR	914	0.2466	02/07/2024	5	–
Northern Trust	NOK	3,635 EUR	316	0.0869	02/07/2024	3	–
Northern Trust	EUR	87,181 NOK	995,406	0.0876	02/08/2024	3	–
Northern Trust	EUR	243,116 DKK	1,812,509	0.1341	02/08/2024	2	–
Northern Trust	EUR	6,451 DKK	48,102	0.1341	02/07/2024	1	–
Northern Trust	EUR	22,166 DKK	165,294	0.1341	02/07/2024	1	–
Northern Trust	EUR	5,503 DKK	41,035	0.1341	02/07/2024	–	–
Northern Trust	SGD	61 EUR	42	0.6885	02/07/2024	–	–
Northern Trust	HKD	64,898 EUR	7,752	0.1194	02/08/2024	–	–
<b>Total Unrealised Gains on Forward Currency Contracts</b>						<b>19,617</b>	<b>–</b>

Financial Liabilities at Fair Value through Profit or Loss

Unrealised Losses on Futures Contracts: 0.00% (31 Dec 2023: 0.00%)

Counterparty	Description	Currency	No. of Contracts	Notional Value US\$	Unrealised Losses US\$	% of Net Assets
Citigroup	Hang Seng Index Futures July 2024	HKD	1	112,906	(826)	–
<b>Total Hong Kong</b>					<b>(826)</b>	<b>–</b>
<b>Sweden: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	OML Stockholm Index Futures July 2024	SEK	10	243,433	(273)	–
<b>Total Sweden</b>					<b>(273)</b>	<b>–</b>
<b>Switzerland: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	SOF Index Futures September 2024	CHF	3	401,391	(1,875)	–
<b>Total Switzerland</b>					<b>(1,875)</b>	<b>–</b>
<b>United Kingdom: 0.00% (31 Dec 2023: 0.00%)</b>						
Citigroup	FTSE 100 Index Futures September 2024	GBP	5	519,039	(2,177)	–
<b>Total United Kingdom</b>					<b>(2,177)</b>	<b>–</b>
<b>Total Unrealised Losses on Futures Contracts</b>					<b>(5,151)</b>	<b>–</b>

Unrealised Losses on Forward Currency Contracts: (0.02%) (31 Dec 2023: (0.19%))

Counterparty	Currency		Currency	Rate	Maturity Date	Unrealised Losses US\$	% of Net Assets
	Buys	Sells					
Northern Trust	SEK	36,019 EUR	3,174	0.0881	02/08/2024	–	–
Northern Trust	NOK	35,636 EUR	3,121	0.0876	02/08/2024	–	–
Northern Trust	ILS	564 EUR	140	0.2482	02/07/2024	(1)	–
Northern Trust	NZD	1,823 EUR	1,038	0.5694	02/07/2024	(1)	–
Northern Trust	EUR	5,875 DKK	43,821	0.1341	02/07/2024	(1)	–
Northern Trust	ILS	9,788 EUR	2,426	0.2479	02/07/2024	(2)	–
Northern Trust	NZD	1,450 EUR	828	0.5710	02/07/2024	(4)	–
Northern Trust	EUR	1,029 NZD	1,816	0.5666	02/07/2024	(4)	–
Northern Trust	ILS	3,705 EUR	922	0.2489	02/07/2024	(5)	–

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**  
**NORTHERN TRUST WORLD NATURAL CAPITAL PARIS-ALIGNED EQUITY INDEX FUND**

**PORTFOLIO AND STATEMENT OF INVESTMENTS (continued)**

As at 30 June 2024

**Financial Liabilities at Fair Value through Profit or Loss**

**Unrealised Losses on Forward Currency Contracts: (0.02%) (31 Dec 2023: (0.19%)) (continued)**

Counterparty	Currency		Currency Rate	Maturity Date	Unrealised	% of Net Assets	
	Buys	Sells			Losses		
					US\$		
Northern Trust	EUR	3,298 SEK	37,501	0.0879	02/07/2024	(6)	–
Northern Trust	EUR	184,933 HKD	1,548,174	0.1195	02/08/2024	(9)	–
Northern Trust	EUR	2,985 NZD	5,267	0.5667	02/07/2024	(10)	–
Northern Trust	SEK	63,443 EUR	5,599	0.0883	02/07/2024	(10)	–
Northern Trust	SGD	4,411 EUR	3,048	0.6910	02/07/2024	(12)	–
Northern Trust	EUR	39,909 ILS	161,271	0.2475	02/07/2024	(36)	–
Northern Trust	EUR	7,502 GBP	6,392	1.1737	02/07/2024	(39)	–
Northern Trust	EUR	2,705 AUD	4,431	0.6105	02/07/2024	(60)	–
Northern Trust	EUR	15,755 CHF	15,239	1.0339	02/07/2024	(73)	–
Northern Trust	EUR	30,194 NZD	53,439	0.5650	02/07/2024	(203)	–
Northern Trust	EUR	9,250 AUD	15,180	0.6094	02/07/2024	(225)	–
Northern Trust	EUR	21,040 CAD	31,349	0.6712	02/07/2024	(361)	–
Northern Trust	EUR	23,826 HKD	202,345	0.1177	02/07/2024	(382)	–
Northern Trust	EUR	130,749 SEK	1,492,876	0.0876	02/07/2024	(837)	–
Northern Trust	EUR	13,238,774 USD	14,207,826	0.9318	02/08/2024	(1,159)	–
Northern Trust	EUR	138,590 SGD	203,419	0.6813	02/07/2024	(1,564)	–
Northern Trust	EUR	162,972 HKD	1,384,906	0.1177	02/07/2024	(2,718)	–
Northern Trust	EUR	485,166 GBP	413,992	1.1719	02/07/2024	(3,351)	–
Northern Trust	EUR	326,183 AUD	532,867	0.6121	02/07/2024	(6,289)	–
Northern Trust	EUR	395,826 CHF	387,004	1.0228	02/07/2024	(6,448)	–
Northern Trust	EUR	428,385 USD	466,669	0.9180	02/07/2024	(7,547)	–
Northern Trust	EUR	862,996 CAD	1,278,214	0.6752	02/07/2024	(9,212)	–
Northern Trust	EUR	12,640,545 USD	13,741,157	0.9199	02/07/2024	(193,653)	(0.02)
<b>Total Unrealised Losses on Forward Currency Contracts</b>						<b>(234,222)</b>	<b>(0.02)</b>
						<b>Fair Value</b>	<b>% of</b>
						<b>US\$</b>	<b>Net Assets</b>
<b>Total Investments (31 Dec 2023: 100.98%)</b>						1,554,532,699	99.06
<b>Cash and Cash Equivalents (31 Dec 2023: 0.33%)*</b>						12,601,982	0.80
<b>Margin Cash (31 Dec 2023: 0.02%)</b>						722,304	0.05
<b>Other Net Assets (31 Dec 2023: (1.33%))</b>						1,411,560	0.09
<b>Net Assets Attributable to Holders of Redeemable Participating Units</b>						<b>1,569,268,545</b>	<b>100.00</b>
<b>Analysis of Total Assets</b>							<b>% of</b>
Transferable securities admitted to an official stock exchange listing (31 Dec 2023: 98.03%)							99.05
Over-the-counter financial derivative instruments (31 Dec 2023: 1.51%)							–
Financial derivative instruments dealt on a regulated market (31 Dec 2023: 0.01%)							–
Cash and Cash Equivalents (31 Dec 2023: 0.32%)							0.80
Margin Cash (31 Dec 2023: 0.02%)							0.05
Other assets (31 Dec 2023: 0.11%)							0.10
							<b>100.00</b>

\*Included within Cash and Cash Equivalents are investments in 955,000 EUR shares in the Northern Trust Global Funds plc (“NTGF”) The Euro Liquidity Fund, 235,000 GBP shares in the Northern Trust Global Funds plc (“NTGF”) The Sterling Fund and 8,763,000 USD shares in the Northern Trust Global Funds plc (“NTGF”) The U.S. Dollar Fund with fair values of US\$1,023,521, US\$297,064 and US\$8,763,000, respectively.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD EQUITY INDEX FUND**

**PORTFOLIO CHANGES – MATERIAL ACQUISITIONS AND DISPOSALS**

*For the six months ended 30 June 2024*

<b>Purchases</b>	<b>Holdings</b>	<b>Cost US\$</b>
Microsoft	10,969	4,617,954
Apple	21,840	4,208,049
NVIDIA	9,072	3,720,650
Amazon.com	15,492	2,690,823
Meta Platforms	3,221	1,445,544
Alphabet Class A	8,308	1,354,276
Alphabet Class C	7,335	1,207,270
Eli Lilly and Company	1,273	944,412
Tesla	4,709	881,306
Broadcom	637	851,659
Berkshire Hathaway	2,104	839,288
JPMorgan Chase & Co	4,013	744,409
Exxon Mobil	6,432	705,320
UnitedHealth	1,365	681,567
Visa	2,409	659,200
Costco Wholesale	785	593,797
Novo Nordisk	4,727	579,748
Johnson & Johnson	3,594	555,575
Procter & Gamble	3,421	549,889
Mastercard	1,165	523,076
<b>Sales</b>	<b>Holdings</b>	<b>Proceeds US\$</b>
Apple	56,312	9,996,407
Microsoft	20,200	8,224,514
NVIDIA	12,552	6,037,411
Amazon.com	26,538	4,609,283
Meta Platforms	6,588	3,160,233
Alphabet Class A	16,656	2,353,291
Alphabet Class C	15,869	2,270,662
Eli Lilly and Company	2,311	1,771,715
Broadcom	1,269	1,692,962
JPMorgan Chase & Co	8,311	1,560,653
Tesla	8,308	1,519,200
Berkshire Hathaway	3,774	1,508,856
Visa	4,878	1,355,765
Exxon Mobil	12,470	1,347,030
UnitedHealth	2,640	1,279,208
Novo Nordisk	8,999	1,123,351
Mastercard	2,385	1,102,227
ASML	1,126	1,070,029
Johnson & Johnson	6,720	1,059,892
Home Depot	2,877	1,055,238

The above represents aggregate acquisitions of a security exceeding 1 per cent of the total value of purchases for the period or aggregate disposals exceeding 1 per cent of the total value of sales for the period. If there were fewer than 20 acquisitions/disposals that exceeded 1 per cent during the period, the largest 20 purchases/sales are disclosed.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST EUROPE CUSTOM ESG EQUITY INDEX FUND**

**PORTFOLIO CHANGES – MATERIAL ACQUISITIONS AND DISPOSALS**

*For the six months ended 30 June 2024*

<b>Purchases</b>	<b>Holdings</b>	<b>Cost €</b>
Novo Nordisk	40,729	4,936,479
ASML	4,741	4,222,051
Nestle	32,600	3,254,810
Volkswagen Pref	22,937	2,850,494
AstraZeneca	19,376	2,639,145
LVMH Moet Hennessy Louis Vuitton	3,408	2,633,027
SAP	13,090	2,227,900
Novartis	23,290	2,221,238
Shell	70,208	2,204,792
Roche Holding	8,575	2,091,902
Siemens	9,573	1,670,238
HSBC	208,781	1,621,216
Unilever	32,410	1,580,089
TotalEnergies	24,303	1,543,975
Schneider Electric	6,993	1,502,841
National Grid	158,249	1,442,700
L'Oreal	3,040	1,357,698
Sanofi	14,745	1,325,556
Allianz	4,812	1,249,279
Cie Financiere Richemont	8,487	1,239,951
<b>Sales</b>	<b>Holdings</b>	<b>Proceeds €</b>
Novo Nordisk	77,007	8,943,012
ASML	9,556	8,442,020
Nestle	62,282	6,108,702
CRH	77,021	5,602,727
LVMH Moet Hennessy Louis Vuitton	6,512	5,224,046
Shell	163,836	5,151,426
Novartis	53,469	4,824,334
AstraZeneca	36,576	4,515,256
SAP	24,699	4,305,396
TotalEnergies	63,241	4,031,077
Roche Holding	16,386	3,817,626
HSBC	482,103	3,576,856
Siemens	18,023	3,111,326
Allianz	10,384	2,741,961
Unilever	59,746	2,728,108
Schneider Electric	13,044	2,686,386
BP	425,244	2,497,231
L'Oreal	5,775	2,474,377
Sanofi	27,396	2,425,714
Air Liquide	12,415	2,303,369

The above represents aggregate acquisitions of a security exceeding 1 per cent of the total value of purchases for the period or aggregate disposals exceeding 1 per cent of the total value of sales for the period. If there were fewer than 20 acquisitions/disposals that exceeded 1 per cent during the period, the largest 20 purchases/sales are disclosed.



**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD CUSTOM ESG EQUITY INDEX FUND**

**PORTFOLIO CHANGES – MATERIAL ACQUISITIONS AND DISPOSALS**

*For the six months ended 30 June 2024*

<b>Purchases</b>	<b>Holdings</b>	<b>Cost US\$</b>
Microsoft	125,568	51,380,289
Apple	263,621	47,327,785
NVIDIA	62,505	43,824,560
Amazon.com	180,872	31,926,759
Exxon Mobil	174,235	19,987,264
Meta Platforms	38,196	17,762,707
Alphabet Class A	101,257	15,866,307
Alphabet Class C	90,906	14,200,660
Eli Lilly and Company	14,410	10,937,497
Tesla	57,171	10,420,908
Broadcom	7,781	10,013,295
GE Vernova	56,301	9,903,087
JPMorgan Chase & Co	50,654	9,578,618
Berkshire Hathaway	23,435	9,413,044
Visa	31,028	8,541,183
Occidental Petroleum	135,897	8,493,345
UnitedHealth	16,639	8,263,474
Procter & Gamble	47,273	7,573,423
ASML	8,263	7,540,672
Johnson & Johnson	47,187	7,219,058
<b>Sales</b>	<b>Holdings</b>	<b>Proceeds US\$</b>
Apple	389,064	69,791,156
Microsoft	92,568	39,029,904
NVIDIA	32,380	28,008,348
Amazon.com	121,905	22,283,951
Meta Platforms	34,168	16,952,831
Alphabet Class C	91,653	14,221,532
Alphabet Class A	81,546	12,752,586
Pioneer Natural Resources	50,547	11,869,491
JPMorgan Chase & Co	45,698	8,807,616
Broadcom	6,324	8,499,969
Occidental Petroleum	133,589	8,096,938
Visa	28,566	7,946,447
Eli Lilly and Company	10,324	7,816,276
Tesla	40,056	7,120,929
Berkshire Hathaway	17,138	6,987,204
Devon Energy	136,430	6,728,551
Exxon Mobil	55,858	6,497,632
ASML	6,740	6,418,151
Chevron	39,815	6,296,010
Home Depot	17,364	6,231,910

The above represents aggregate acquisitions of a security exceeding 1 per cent of the total value of purchases for the period or aggregate disposals exceeding 1 per cent of the total value of sales for the period. If there were fewer than 20 acquisitions/disposals that exceeded 1 per cent during the period, the largest 20 purchases/sales are disclosed.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**  
**NORTHERN TRUST WORLD CUSTOM ESG EUR HEDGED EQUITY INDEX FUND**

**PORTFOLIO CHANGES – MATERIAL ACQUISITIONS AND DISPOSALS**

*For the six months ended 30 June 2024*

<b>Purchases</b>	<b>Holdings</b>	<b>Cost €</b>
NVIDIA	4,471	3,859,372
Microsoft	8,416	3,214,524
Exxon Mobil	27,157	2,913,596
Apple	14,000	2,465,593
Amazon.com	15,028	2,425,267
GE Vernova	13,021	2,109,740
Occidental Petroleum	31,587	1,818,475
Volkswagen Pref	9,484	1,188,689
MicroStrategy	748	1,050,377
Meta Platforms	2,351	1,024,639
Vistra	18,968	997,032
Alphabet Class A	6,268	885,175
Eli Lilly and Company	1,186	841,565
Berkshire Hathaway	2,191	821,870
Pure Storage	14,664	814,360
Tesla	4,737	814,095
EMCOR	2,236	800,498
Broadcom	571	680,476
Alphabet Class C	4,315	623,871
Williams-Sonoma	2,783	605,707
<b>Sales</b>	<b>Holdings</b>	<b>Proceeds €</b>
Apple	115,227	19,799,909
Microsoft	34,047	13,056,283
NVIDIA	28,268	10,442,738
Amazon.com	45,346	7,297,768
Meta Platforms	11,913	5,048,773
Alphabet Class A	29,945	4,420,774
Alphabet Class C	28,578	4,222,690
Broadcom	2,404	2,959,191
Eli Lilly and Company	3,917	2,808,933
Pioneer Natural Resources	11,861	2,575,360
Tesla	14,825	2,551,132
Berkshire Hathaway	6,581	2,433,264
JPMorgan Chase & Co	13,313	2,337,932
UnitedHealth	4,397	2,041,954
Visa	7,957	2,016,211
Exxon Mobil	18,758	1,914,828
Occidental Petroleum	33,722	1,882,906
Novo Nordisk	14,728	1,760,185
Mastercard	4,056	1,689,620
ASML	1,879	1,652,990

The above represents aggregate acquisitions of a security exceeding 1 per cent of the total value of purchases for the period or aggregate disposals exceeding 1 per cent of the total value of sales for the period. If there were fewer than 20 acquisitions/disposals that exceeded 1 per cent during the period, the largest 20 purchases/sales are disclosed.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST EUROPE VALUE ESG FUND**

**PORTFOLIO CHANGES – MATERIAL ACQUISITIONS AND DISPOSALS**

*For the six months ended 30 June 2024*

<b>Purchases</b>	<b>Holdings</b>	<b>Cost</b>
		<b>€</b>
TotalEnergies	5,992	390,006
Cie Generale des Etablissements Michelin	6,093	229,845
Lloyds Banking	330,877	202,323
Deutsche Telekom	8,355	188,617
Givaudan	43	180,990
Schindler	619	144,873
Kone	3,314	144,033
Reckitt Benckiser	2,732	142,017
Brenntag	1,794	135,907
Novartis	1,364	134,564
Swiss Re	1,119	133,889
Aena	693	127,933
BE Semiconductor Industries	852	125,967
Bureau Veritas	4,123	116,150
Mowi	6,771	113,894
Wartsila	7,989	112,997
Berkeley	1,996	111,236
La Francaise des Jeux	2,840	108,331
GSK	5,435	107,112
Henkel	1,386	104,619
Intesa Sanpaolo	30,845	104,586
NN	2,432	104,463
Eurazeo	1,305	99,872
SalMar	1,837	98,158
Unibail-Rodamco-Westfield	1,265	93,874
UPM-Kymmene	2,726	91,200
Burberry	6,442	91,147
ROCKWOOL	270	89,978
UniCredit	2,595	89,637
Admiral	2,775	85,534
ASM International	143	83,651
Temenos	1,205	78,305
SKF	4,109	77,465
Tele2	8,120	77,118
Aviva	10,833	62,181
Auto Trader	6,165	60,067
Hexagon	5,649	59,261
Telenor	5,403	58,833
SEB	541	57,194
<b>Sales</b>	<b>Holdings</b>	<b>Proceeds</b>
		<b>€</b>
Shell	14,989	459,181
ASML	473	393,539
BNP Paribas	5,953	386,250
Novo Nordisk	3,157	358,296
Cie de Saint-Gobain	4,507	327,883
Investor	12,968	296,527
Danone	4,849	291,203
SAP	1,498	253,330
Legrand	2,624	252,321
UBS	7,576	213,994
Cie Financiere Richemont	1,468	198,979
AXA	6,414	198,945
Heineken	2,054	184,504
BP	32,400	180,629
Bayerische Motoren Werke	1,835	175,230
Kuehne + Nagel International	641	172,094
Legal & General	58,557	172,052
Swisscom	302	163,349
Sanofi	1,768	159,927
Roche Holding	626	155,916
ABB	3,525	154,284
HSBC	20,285	150,554

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST EUROPE VALUE ESG FUND**

**PORTFOLIO CHANGES – MATERIAL ACQUISITIONS AND DISPOSALS (continued)**

*For the six months ended 30 June 2024*

<b>Sales (continued)</b>	<b>Holdings</b>	<b>Proceeds €</b>
Coca-Cola HBC	4,864	139,089
Mercedes-Benz	2,086	136,688
Novartis	1,430	136,029
Telefonica	34,109	135,839
3i	4,262	130,921
Persimmon	8,237	127,702
Banco Bilbao Vizcaya Argentaria	13,374	126,943
L'Oreal	283	123,850
Sika	450	120,655

The above represents aggregate acquisitions of a security exceeding 1 per cent of the total value of purchases for the period or aggregate disposals exceeding 1 per cent of the total value of sales for the period. If there were fewer than 20 acquisitions/disposals that exceeded 1 per cent during the period, the largest 20 purchases/sales are disclosed.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST DEVELOPED REAL ESTATE INDEX FUND**

**PORTFOLIO CHANGES – MATERIAL ACQUISITIONS AND DISPOSALS**

*For the six months ended 30 June 2024*

<b>Purchases</b>	<b>Holdings</b>	<b>Cost US\$</b>
Goodman REIT	395,506	8,138,956
Iron Mountain REIT	42,343	3,762,599
Prologis REIT	34,737	3,739,741
Equinix REIT	3,509	2,570,512
Welltower REIT	24,776	2,438,120
Digital Realty Trust REIT	14,237	2,038,013
Realty Income REIT	33,326	1,829,808
Simon Property REIT	12,207	1,780,651
Public Storage REIT	5,887	1,600,302
VICI Properties REIT	38,844	1,137,259
Extra Space Storage REIT	7,875	1,135,711
AvalonBay Communities REIT	5,353	1,039,789
Mitsui Fudosan	98,600	1,006,845
Vonovia	30,978	934,306
Equity Residential REIT	14,128	931,813
Segro REIT	76,350	842,437
Invitation Homes REIT	23,149	800,557
Alexandria REIT	6,589	791,630
Mitsubishi Estate	40,400	741,068
Ventas REIT	15,208	717,767
<b>Sales</b>	<b>Holdings</b>	<b>Proceeds US\$</b>
Prologis REIT	75,791	8,633,392
Equinix REIT	7,471	5,998,422
Welltower REIT	40,781	4,087,782
Simon Property REIT	26,850	3,982,880
Realty Income REIT	66,301	3,620,116
Public Storage REIT	12,678	3,585,657
Digital Realty Trust REIT	24,694	3,540,596
Goodman REIT	123,861	2,792,396
VICI Properties REIT	83,842	2,508,372
Extra Space Storage REIT	17,207	2,505,074
AvalonBay Communities REIT	11,688	2,289,121
Mitsui Fudosan	195,600	2,071,927
Equity Residential REIT	30,146	1,991,310
Vonovia	62,103	1,889,717
Invitation Homes REIT	50,483	1,768,959
CK Asset	438,135	1,761,712
Alexandria REIT	14,003	1,724,231
Ventas REIT	32,537	1,544,671
Mitsubishi Estate	89,700	1,522,141
Essex Property Trust REIT	5,241	1,364,352

The above represents aggregate acquisitions of a security exceeding 1 per cent of the total value of purchases for the period or aggregate disposals exceeding 1 per cent of the total value of sales for the period. If there were fewer than 20 acquisitions/disposals that exceeded 1 per cent during the period, the largest 20 purchases/sales are disclosed.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST NORTH AMERICA CUSTOM ESG EQUITY INDEX FUND**

**PORTFOLIO CHANGES – MATERIAL ACQUISITIONS AND DISPOSALS**

*For the six months ended 30 June 2024*

<b>Purchases</b>	<b>Holdings</b>	<b>Cost US\$</b>
Microsoft	47,762	19,751,295
Apple	94,484	16,765,549
NVIDIA	26,530	15,282,885
Amazon.com	65,631	11,599,586
Meta Platforms	14,641	7,018,747
Alphabet Class A	38,651	5,902,563
Exxon Mobil	44,804	5,150,337
Alphabet Class C	32,194	4,993,203
Eli Lilly and Company	5,503	4,143,004
Broadcom	2,998	3,940,097
Berkshire Hathaway	8,953	3,631,910
Tesla	19,679	3,587,233
JPMorgan Chase & Co	18,400	3,485,347
UnitedHealth	6,105	2,982,524
Visa	10,188	2,806,812
Johnson & Johnson	16,350	2,519,178
Procter & Gamble	15,796	2,499,810
Mastercard	5,386	2,496,906
Home Depot	6,429	2,290,902
Costco Wholesale	3,021	2,201,649
<b>Sales</b>	<b>Holdings</b>	<b>Proceeds US\$</b>
Apple	29,206	5,320,633
Pioneer Natural Resources	7,361	1,731,256
Occidental Petroleum	21,132	1,280,828
Devon Energy	23,048	1,131,194
Microsoft	2,198	891,238
Splunk	5,019	787,983
Meta Platforms	1,462	674,127
NVIDIA	769	524,623
Amazon.com	2,893	489,318
Alphabet Class C	2,826	445,170
General Motors	8,278	372,427
Broadcom	266	338,777
BorgWarner	8,898	317,302
Hasbro	5,196	310,617
FMC	4,930	300,483
Vail Resorts	1,529	288,552
Lear	2,271	284,669
Wells Fargo	5,022	284,552
Robert Half	4,267	274,069
Jazz Pharmaceuticals	2,558	269,229

The above represents aggregate acquisitions of a security exceeding 1 per cent of the total value of purchases for the period or aggregate disposals exceeding 1 per cent of the total value of sales for the period. If there were fewer than 20 acquisitions/disposals that exceeded 1 per cent during the period, the largest 20 purchases/sales are disclosed.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD ESG LEADERS EQUITY INDEX FUND**

**PORTFOLIO CHANGES – MATERIAL ACQUISITIONS AND DISPOSALS**

*For the six months ended 30 June 2024*

<b>Purchases</b>	<b>Holdings</b>	<b>Cost US\$</b>
Advanced Micro Devices	71,914	11,997,184
General Electric	48,728	8,044,450
Microsoft	17,614	7,367,152
NVIDIA	14,865	5,497,937
Deere	11,875	4,448,132
Palo Alto Networks	14,251	4,202,653
CSL	21,520	4,009,817
PayPal	45,132	2,844,856
Air Products & Chemicals	9,797	2,612,792
SoftBank Group	45,300	2,606,526
Intesa Sanpaolo	651,833	2,554,195
O'Reilly Automotive	2,604	2,508,264
Capital One Financial	16,872	2,322,033
Alphabet Class A	14,027	2,071,857
Alcon	21,945	1,954,218
DR Horton	13,128	1,940,269
Volvo Class B	69,073	1,852,001
Alphabet Class C	11,988	1,788,047
IQVIA	7,998	1,752,236
Hong Kong Exchanges & Clearing	52,100	1,751,942
<b>Sales</b>	<b>Holdings</b>	<b>Proceeds US\$</b>
Microsoft	142,345	56,324,136
NVIDIA	48,500	30,892,176
Alphabet Class A	120,676	17,870,811
Alphabet Class C	109,476	16,394,635
Tesla	57,411	11,942,015
Eli Lilly and Company	16,212	10,654,062
Visa	33,178	8,966,148
Johnson & Johnson	48,449	7,749,014
Mastercard	17,132	7,535,964
Novo Nordisk	65,891	7,323,487
Procter & Gamble	47,798	7,227,987
Home Depot	20,315	7,203,731
ASML	8,298	6,543,352
Merck & Co	51,240	6,170,970
Adobe Systems	9,390	5,384,444
Waste Management	26,089	5,307,389
Salesforce	19,342	5,277,913
Coca-Cola	84,572	5,083,556
Sherwin-Williams	15,850	4,827,536
Novartis	45,359	4,822,031

The above represents aggregate acquisitions of a security exceeding 1 per cent of the total value of purchases for the period or aggregate disposals exceeding 1 per cent of the total value of sales for the period. If there were fewer than 20 acquisitions/disposals that exceeded 1 per cent during the period, the largest 20 purchases/sales are disclosed.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD SMALL CAP ESG LOW CARBON INDEX FUND**

**PORTFOLIO CHANGES – MATERIAL ACQUISITIONS AND DISPOSALS**

*For the six months ended 30 June 2024*

<b>Purchases</b>	<b>Holdings</b>	<b>Cost €</b>
KBR	40,744	2,461,121
BorgWarner	70,332	2,302,024
Hasbro	40,187	2,211,709
Globe Life	28,627	2,182,877
FMC	36,568	2,052,999
Vail Resorts	11,545	2,003,453
Lear	17,206	1,979,262
Robert Half	31,801	1,881,600
Darling Ingredients	48,984	1,815,017
Jazz Pharmaceuticals	17,927	1,740,527
Dropbox	76,748	1,593,502
BILL	29,346	1,406,967
MISUMI	83,300	1,316,908
VF	100,208	1,230,013
Asbury Automotive	5,631	1,217,071
Southwest Gas	16,639	1,189,178
Japan Metropolitan Fund Invest REIT	2,114	1,144,451
Cava	13,344	1,137,566
GLP J-REIT	1,426	1,091,052
MSC Industrial Direct	13,661	1,080,701
<b>Sales</b>	<b>Holdings</b>	<b>Proceeds €</b>
EMCOR	14,388	5,151,153
Pure Storage	90,543	5,028,449
Williams-Sonoma	17,456	3,799,379
Shockwave Medical	11,280	3,480,840
Banco de Sabadell	1,638,336	3,176,078
Karuna Therapeutics	9,336	2,830,260
Screen	22,924	2,651,684
Asics	50,028	2,551,303
Trelleborg	67,775	2,427,946
Apartment Income REIT	44,742	1,633,130
Rexel	68,544	1,624,541
Spirit Realty Capital REIT	37,657	1,463,735
Dechra Pharmaceuticals	30,567	1,378,044
Hamilton Lane	10,220	1,181,392
ANDRITZ	19,582	1,076,072
MDC	18,049	1,065,686
InPost	63,916	1,055,298
American Equity Investment Life	18,720	989,077
BGC	114,081	911,099
Tricon Residential	83,172	869,413

The above represents aggregate acquisitions of a security exceeding 1 per cent of the total value of purchases for the period or aggregate disposals exceeding 1 per cent of the total value of sales for the period. If there were fewer than 20 acquisitions/disposals that exceeded 1 per cent during the period, the largest 20 purchases/sales are disclosed.



**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD GREEN TRANSITION INDEX FUND**

**PORTFOLIO CHANGES – MATERIAL ACQUISITIONS AND DISPOSALS**

*For the six months ended 30 June 2024*

<b>Purchases</b>	<b>Holdings</b>	<b>Cost €</b>
Microsoft	30,430	11,885,717
NVIDIA	25,879	8,363,808
Apple	39,509	6,695,985
Tesla	31,021	5,376,993
Amazon.com	31,144	5,137,444
Meta Platforms	6,983	3,155,882
Alphabet Class A	19,053	2,742,510
Alphabet Class C	16,329	2,370,798
Eli Lilly and Company	2,883	2,079,260
Procter & Gamble	13,136	1,966,219
First Solar	7,272	1,820,364
Broadcom	1,436	1,798,480
Mastercard	4,079	1,731,266
JPMorgan Chase & Co	8,665	1,530,516
Visa	5,763	1,479,284
Novo Nordisk	12,396	1,471,629
UnitedHealth	3,208	1,462,649
Johnson & Johnson	8,986	1,285,386
Advanced Micro Devices	7,283	1,151,773
Intel	29,137	1,124,702
<b>Sales</b>	<b>Holdings</b>	<b>Proceeds €</b>
Apple	20,437	3,507,590
Alphabet Class C	13,234	1,931,523
NVIDIA	8,108	1,928,249
Alphabet Class A	12,571	1,813,916
Snowflake	10,186	1,277,751
Dow	23,892	1,268,325
Xcel Energy	21,190	1,031,735
Meta Platforms	2,275	1,027,059
Splunk	6,684	964,024
First Solar	6,668	948,253
Microsoft	1,749	716,974
VeriSign	2,835	511,624
American Express	2,155	438,499
Amazon.com	2,131	363,659
Mitsubishi UFJ Financial	33,600	322,206
Goldman Sachs	656	275,856
ING Groep	18,572	273,745
General Motors	6,545	271,241
Visa	1,050	270,850
Novartis	2,810	269,868

The above represents aggregate acquisitions of a security exceeding 1 per cent of the total value of purchases for the period or aggregate disposals exceeding 1 per cent of the total value of sales for the period. If there were fewer than 20 acquisitions/disposals that exceeded 1 per cent during the period, the largest 20 purchases/sales are disclosed.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST HIGH DIVIDEND ESG WORLD EQUITY FUND**

**PORTFOLIO CHANGES – MATERIAL ACQUISITIONS AND DISPOSALS**

*For the six months ended 30 June 2024*

<b>Purchases</b>	<b>Holdings</b>	<b>Cost US\$</b>
International Business Machines	32,606	6,404,090
Johnson & Johnson	42,975	6,311,670
Alphabet	33,153	6,100,161
Meta Platforms	11,847	5,881,155
Enel	594,389	4,194,895
Cummins	14,312	4,024,631
Nordea Bank	336,578	3,997,015
Gen Digital	160,333	3,945,426
Obayashi	334,100	3,945,297
Intesa Sanpaolo	1,153,573	3,922,958
Isuzu Motors	291,900	3,855,965
Daiwa Securities	509,200	3,842,591
Williams-Sonoma	15,644	3,792,052
Kuehne + Nagel International	13,452	3,781,060
Morgan Stanley	42,285	3,690,738
Kellanova	67,858	3,659,957
Endesa	198,114	3,545,574
Burberry	304,255	3,519,036
Trane Technologies	11,401	3,264,137
Pembina Pipeline	83,663	3,087,146
AXA	92,849	3,036,782
Host Hotels & Resorts REIT	143,418	3,006,238
Dominion Energy	58,536	2,895,196
Simon Property REIT	19,332	2,884,717
HSBC	365,110	2,799,457
Interpublic	91,014	2,645,983
3M	25,925	2,555,893
Home Depot	7,127	2,452,035
AbbVie	13,435	2,432,754
Vodafone	2,654,343	2,422,741
NXP Semiconductors	8,910	2,388,663
Bristol-Myers Squibb	46,104	2,209,645
Temenos	28,690	2,158,804
BNP Paribas	32,623	2,133,412
<b>Sales</b>	<b>Holdings</b>	<b>Proceeds US\$</b>
Broadcom	3,913	6,206,694
Microsoft	11,556	5,172,752
Accenture	13,590	5,113,125
Merck & Co	40,251	5,061,866
Manulife Financial	182,400	4,705,168
KeyCorp	305,014	4,525,067
Disco	11,600	4,314,598
Fortune Brands Innovations	51,408	4,192,064
Taylor Wimpey	2,198,106	3,951,290
Nordea Bank	300,411	3,687,367
Covivio REIT	74,616	3,574,345
Lowe's Cos	14,644	3,550,575
Invesco	219,985	3,428,950
ARC Resources	200,989	3,385,472
WW Grainger	3,432	3,204,070
Comcast	74,143	3,188,743
Citigroup	49,551	3,042,872
Marathon Petroleum	16,788	2,933,801
Enagas	192,156	2,899,156
Electronic Arts	20,083	2,818,315
Amgen	9,755	2,709,473
Yara International	84,546	2,646,700
Nomura Research Institute	92,800	2,604,243
Intesa Sanpaolo	673,162	2,534,273
Illinois Tool Works	10,508	2,508,324
Best Buy	29,930	2,498,028

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST HIGH DIVIDEND ESG WORLD EQUITY FUND**

**PORTFOLIO CHANGES – MATERIAL ACQUISITIONS AND DISPOSALS (continued)**

*For the six months ended 30 June 2024*

<b>Sales (continued)</b>	<b>Holdings</b>	<b>Proceeds US\$</b>
Crown Castle REIT	22,362	2,480,580
AP Moeller - Maersk	1,722	2,452,734
AT&T	128,503	2,396,531
KDDI	76,300	2,338,114
Weyerhaeuser REIT	83,004	2,337,923
Robert Half	36,504	2,318,903
Novo Nordisk	15,788	2,253,772
Cardinal Health	21,463	2,185,196
BNP Paribas	32,623	2,103,188
LyondellBasell Industries	21,873	2,100,635
Legal & General	698,987	2,031,586
Consolidated Edison	22,545	2,018,998

The above represents aggregate acquisitions of a security exceeding 1 per cent of the total value of purchases for the period or aggregate disposals exceeding 1 per cent of the total value of sales for the period. If there were fewer than 20 acquisitions/disposals that exceeded 1 per cent during the period, the largest 20 purchases/sales are disclosed.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NT EUROPE SDG SCREENED LOW CARBON INDEX FUND**

**PORTFOLIO CHANGES – MATERIAL ACQUISITIONS AND DISPOSALS**

*For the six months ended 30 June 2024*

<b>Purchases</b>	<b>Holdings</b>	<b>Cost €</b>
L’Oreal	102,223	45,316,311
Ashtead	226,714	15,125,052
ASML	12,805	11,130,335
Novartis	103,341	9,864,815
Orange	776,220	8,255,488
Publicis Groupe	78,667	8,109,316
AstraZeneca	57,638	7,501,656
Cellnex Telecom	212,734	7,150,542
Sampo	155,614	6,141,264
AerCap	70,606	6,028,490
ACS Actividades de Construccion y Servicios	151,044	5,741,904
Kone	115,699	5,416,047
Epiroc Class A	280,411	5,371,243
Aviva	935,588	5,289,850
QIAGEN	131,862	5,196,353
Novo Nordisk	43,373	5,141,425
VAT	11,012	5,117,046
Bouygues	136,649	5,012,095
Schneider Electric	21,957	4,653,674
Bunzl	115,066	3,982,864
3i	131,262	3,930,052
Novozymes	68,985	3,619,424
Getlink	228,157	3,618,200
Banco de Sabadell	1,851,859	3,593,489
HSBC	442,023	3,427,534
Land Securities REIT	421,544	3,242,923
Eiffage	31,274	3,179,829
<b>Sales</b>	<b>Holdings</b>	<b>Proceeds €</b>
ASML	46,078	40,457,416
Novo Nordisk	248,119	28,613,300
Danone	466,667	27,558,227
AstraZeneca	199,387	25,558,489
Schneider Electric	83,370	17,624,901
Koninklijke Ahold Delhaize	603,933	17,083,335
Novartis	185,299	16,439,233
Ashtead	226,714	15,027,246
HSBC	1,905,560	13,994,649
ABB	209,712	9,074,333
L’Oreal	19,814	8,529,512
Orange	776,220	8,314,451
Societe Generale	309,714	8,265,819
Kerry	99,203	8,048,986
UCB	65,724	6,980,304
Mowi	386,857	6,906,180
RELX	169,149	6,646,907
Hermes International	2,770	6,517,302
Ferrari	16,560	6,490,749
Zurich Insurance	12,781	6,280,568
BNP Paribas	97,904	6,188,742
ACS Actividades de Construccion y Servicios	151,044	6,156,720
ING Groep	420,905	5,997,714

The above represents aggregate acquisitions of a security exceeding 1 per cent of the total value of purchases for the period or aggregate disposals exceeding 1 per cent of the total value of sales for the period. If there were fewer than 20 acquisitions/disposals that exceeded 1 per cent during the period, the largest 20 purchases/sales are disclosed.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NT WORLD SDG SCREENED LOW CARBON INDEX FUND**

**PORTFOLIO CHANGES – MATERIAL ACQUISITIONS AND DISPOSALS**

*For the six months ended 30 June 2024*

<b>Purchases</b>	<b>Holdings</b>	<b>Cost €</b>
Advanced Micro Devices	362,165	55,646,372
Amgen	146,341	41,337,973
Danaher	166,754	39,330,291
Microsoft	77,298	29,584,299
NVIDIA	86,447	28,168,518
Applied Materials	142,084	27,820,700
Eli Lilly and Company	40,314	27,782,406
Intel	954,038	27,115,119
Tesla	144,184	25,524,983
Alphabet Class A	182,984	25,015,841
Alphabet Class C	150,710	20,844,055
Novo Nordisk	163,148	18,451,627
Hitachi	191,600	16,968,647
Starbucks	187,246	16,399,936
Daiichi Sankyo	504,600	16,368,749
Booking	4,672	16,218,825
L'Oreal	33,094	14,638,013
Automatic Data Processing	56,005	12,641,058
Palo Alto Networks	41,399	11,283,305
Digital Realty Trust REIT	80,966	10,970,050
<b>Sales</b>	<b>Holdings</b>	<b>Proceeds €</b>
NVIDIA	138,820	116,184,258
AbbVie	425,464	69,217,679
Thermo Fisher Scientific	77,176	40,391,275
Amgen	128,937	32,626,978
Danaher	126,810	29,664,186
Applied Materials	126,193	23,511,860
Eaton	72,331	19,317,038
Starbucks	187,246	13,858,130
Booking	4,294	13,764,588
Daiichi Sankyo	445,500	13,681,422
Automatic Data Processing	49,665	11,525,699
Alphabet Class A	70,599	10,955,188
Digital Realty Trust REIT	80,966	10,839,090
Eli Lilly and Company	14,165	10,582,691
Shin-Etsu Chemical	300,700	10,347,043
Alphabet Class C	65,037	10,190,055
Zoetis	55,574	10,185,405
Colgate-Palmolive	104,198	8,918,272
Tesla	50,133	8,187,510
Quanta Services	29,588	7,504,312

The above represents aggregate acquisitions of a security exceeding 1 per cent of the total value of purchases for the period or aggregate disposals exceeding 1 per cent of the total value of sales for the period. If there were fewer than 20 acquisitions/disposals that exceeded 1 per cent during the period, the largest 20 purchases/sales are disclosed.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST QUALITY LOW VOL LOW CARBON WORLD FUND**

**PORTFOLIO CHANGES – MATERIAL ACQUISITIONS AND DISPOSALS**

*For the six months ended 30 June 2024*

<b>Purchases</b>	<b>Holdings</b>	<b>Cost US\$</b>
UnitedHealth	22,892	10,877,764
NVIDIA	12,914	10,276,307
Coca-Cola	123,171	7,355,406
JPMorgan Chase & Co	37,276	7,068,500
TJX	63,507	6,159,647
TotalEnergies	90,972	5,950,933
Visa	20,776	5,836,906
International Business Machines	22,031	4,286,764
Deutsche Telekom	172,315	4,189,766
Cintas	6,645	4,170,119
Oversea-Chinese Banking Corporation	403,500	3,988,026
AIB	758,837	3,819,459
SG	288,300	3,697,035
Sodexo	43,917	3,674,168
Procter & Gamble	21,355	3,407,419
Givaudan	776	3,307,460
Novartis	29,824	3,061,223
AbbVie	17,039	3,058,801
American Financial	19,812	2,541,440
Enagas	167,994	2,432,612
Costco Wholesale	3,079	2,371,120
Hologic	29,496	2,218,347
Aena	10,941	2,116,692
T-Mobile US	11,743	1,964,666
Computershare	114,817	1,932,754
Sage	121,301	1,922,421
Meta Platforms	3,777	1,876,926
Cisco Systems	36,348	1,783,022
Daito Trust Construction	15,000	1,775,653
Beiersdorf	12,283	1,766,514
<b>Sales</b>	<b>Holdings</b>	<b>Proceeds US\$</b>
Berkshire Hathaway	24,507	9,915,384
Amgen	31,415	8,761,383
SAP	30,337	5,729,830
WW Grainger	5,181	5,071,254
Ferguson	23,617	4,752,186
Mizuho Financial	226,900	4,415,710
Kroger	82,206	4,115,755
Sanofi	41,207	3,927,436
McDonald's	13,073	3,833,130
Inditex	86,139	3,824,664
Ulta Beauty	6,705	3,657,131
Brambles	361,811	3,638,739
Campbell Soup	83,303	3,591,024
Cognizant Technology Solutions	44,717	3,459,451
Vertex Pharmaceuticals	7,515	3,135,175
JM Smucker	24,554	2,979,679
UOL	704,900	2,938,803
Travelers Cos	13,313	2,922,879
Swisscom	5,042	2,917,577
Canadian Utilities	120,842	2,765,054
ASML	2,727	2,675,708
Royal Bank of Canada	26,968	2,659,399
Sun Hung Kai Properties	265,361	2,651,914
TMX	89,383	2,293,037
Amphenol	20,826	2,262,727
Abbott Laboratories	18,270	2,172,635
CCL Industries	41,046	2,123,509

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST QUALITY LOW VOL LOW CARBON WORLD FUND**

**PORTFOLIO CHANGES – MATERIAL ACQUISITIONS AND DISPOSALS (continued)**

*For the six months ended 30 June 2024*

<b>Sales (continued)</b>	<b>Holdings</b>	<b>Proceeds US\$</b>
Apple	10,968	2,117,298
Globe Life	16,402	2,089,815
Alphabet	14,375	2,069,390

The above represents aggregate acquisitions of a security exceeding 1 per cent of the total value of purchases for the period or aggregate disposals exceeding 1 per cent of the total value of sales for the period. If there were fewer than 20 acquisitions/disposals that exceeded 1 per cent during the period, the largest 20 purchases/sales are disclosed.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST DEVELOPED REAL ESTATE ESG CLIMATE INDEX FUND**

**PORTFOLIO CHANGES – MATERIAL ACQUISITIONS AND DISPOSALS**

*For the six months ended 30 June 2024*

<b>Purchases</b>	<b>Holdings</b>	<b>Cost US\$</b>
Prologis REIT	303,171	35,827,889
Equinix REIT	31,841	25,290,001
Simon Property REIT	118,191	17,423,202
Public Storage REIT	57,664	16,172,295
Welltower REIT	156,209	15,090,894
Goodman REIT	701,814	14,717,380
Realty Income REIT	251,292	13,538,740
Digital Realty Trust REIT	81,986	11,856,294
AvalonBay Communities REIT	58,023	11,045,690
Ventas REIT	225,811	10,657,145
Iron Mountain REIT	123,355	9,827,946
Equity Residential REIT	148,540	9,489,936
CubeSmart REIT	225,782	9,486,909
Extra Space Storage REIT	62,677	9,190,720
Alexandria REIT	71,210	8,559,803
Segro REIT	633,542	7,202,469
Nippon Building Fund REIT	1,805	6,908,554
VICI Properties REIT	232,263	6,814,046
Kimco Realty REIT	354,422	6,755,526
SL Green Realty REIT	127,195	6,645,874
Link REIT	1,457,100	6,585,695
Host Hotels & Resorts REIT	346,903	6,563,921
Mitsui Fudosan	554,900	6,335,484
Unibail-Rodamco-Westfield	74,865	5,968,567
Rexford Industrial Realty REIT	124,901	5,917,638
Lamar Advertising REIT	50,965	5,833,490
<b>Sales</b>	<b>Holdings</b>	<b>Proceeds US\$</b>
Extra Space Storage REIT	50,595	7,102,586
STAG Industrial REIT	153,972	5,387,149
Healthcare Realty Trust REIT	338,439	4,921,337
GLP J-REIT	4,853	4,012,706
Covivio REIT	63,679	3,196,043
Terreno Realty REIT	57,458	3,115,957
Frasers Logistics & Commercial Trust REIT	3,734,300	2,719,183
Healthpeak Properties REIT	132,353	2,537,564
PSP Swiss Property	19,617	2,446,460
Digital Realty Trust REIT	17,174	2,432,650
Tricon Residential	211,872	2,389,815
Orix JREIT	2,213	2,369,821
Essex Property Trust REIT	9,317	2,331,679
UDR REIT	59,203	2,237,319
Goodman REIT	100,590	2,152,125
Sunstone Hotel Investors REIT	213,627	2,145,353
Mitsubishi Estate	112,500	2,090,206
Unibail-Rodamco-Westfield	23,720	1,982,412
Prologis REIT	16,919	1,872,480
Vornado Realty Trust REIT	70,384	1,835,279
LaSalle Logiport REIT	1,736	1,752,285
Simon Property REIT	11,726	1,700,796
ESR	1,534,600	1,697,922
Welltower REIT	16,344	1,608,080
Pebblebrook Hotel Trust REIT	107,720	1,533,425
Alexandria REIT	12,547	1,485,256
Cofinimmo REIT	21,728	1,463,109
United Urban Investment REIT	1,479	1,443,180
Hudson Pacific Properties REIT	258,566	1,403,873
Shaftesbury Capital	792,987	1,347,442
Equinix REIT	1,611	1,241,272



**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST DEVELOPED REAL ESTATE ESG CLIMATE INDEX FUND**

**PORTFOLIO CHANGES – MATERIAL ACQUISITIONS AND DISPOSALS (continued)**

*For the six months ended 30 June 2024*

<b>Sales (continued)</b>	<b>Holdings</b>	<b>Proceeds US\$</b>
Iron Mountain REIT	14,560	1,164,077
Lamar Advertising REIT	9,626	1,141,986
Equity Residential REIT	16,078	1,068,494

The above represents aggregate acquisitions of a security exceeding 1 per cent of the total value of purchases for the period or aggregate disposals exceeding 1 per cent of the total value of sales for the period. If there were fewer than 20 acquisitions/disposals that exceeded 1 per cent during the period, the largest 20 purchases/sales are disclosed.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD NATURAL CAPITAL PAB INDEX FUND II**

**PORTFOLIO CHANGES – MATERIAL ACQUISITIONS AND DISPOSALS**

*For the six months ended 30 June 2024*

<b>Purchases</b>	<b>Holdings</b>	<b>Cost US\$</b>
Berkshire Hathaway	31,785	13,169,984
Edison International	52,275	4,016,821
Union Pacific	17,255	4,015,006
East Japan Railway	228,800	3,976,205
Central Japan Railway	153,400	3,428,454
Ecolab	13,397	3,110,703
Sherwin-Williams	9,984	3,033,729
Microsoft	7,060	2,925,707
Sanofi	28,758	2,808,403
Vestas Wind Systems	99,062	2,780,103
Warehouses De Pauw REIT	93,477	2,715,341
United Utilities	194,763	2,536,100
Digital Realty Trust REIT	17,198	2,499,352
West Japan Railway	122,000	2,436,196
NVIDIA	2,397	2,315,065
Xylem	16,315	2,297,947
TJX	22,215	2,290,307
Apple	12,256	2,247,515
Alexandria REIT	16,724	1,991,065
Tesla	11,083	1,971,068
Swire Pacific	221,000	1,921,490
Kingspan	19,313	1,867,644
Verbund	22,074	1,810,660
Amazon.com	10,015	1,774,310
Keppel	334,400	1,669,164
CSX	48,860	1,648,981
<b>Sales</b>	<b>Holdings</b>	<b>Proceeds US\$</b>
Apple	68,580	13,213,794
Microsoft	20,337	8,609,748
NVIDIA	37,330	6,938,459
NextEra Energy	69,554	5,531,927
Amazon.com	26,668	4,674,419
Nordea Bank	368,287	4,515,151
Broadcom	3,224	4,352,542
Meta Platforms	6,608	3,054,669
Alphabet Class A	17,431	2,824,576
Alphabet Class C	16,326	2,691,603
Japan Metropolitan Fund Invest REIT	4,368	2,572,947
Daiwa House Investment REIT	1,449	2,374,070
GLP J-REIT	2,856	2,370,778
Darling Ingredients	57,840	2,339,287
KKR	22,399	2,278,144
Lundin Mining	184,592	2,095,143
Eli Lilly and Company	2,503	1,973,062
KDX Realty Investment REIT	1,720	1,669,667
JPMorgan Chase & Co	8,738	1,648,603
TransDigm	1,254	1,648,386

The above represents aggregate acquisitions of a security exceeding 1 per cent of the total value of purchases for the period or aggregate disposals exceeding 1 per cent of the total value of sales for the period. If there were fewer than 20 acquisitions/disposals that exceeded 1 per cent during the period, the largest 20 purchases/sales are disclosed.

**NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND  
NORTHERN TRUST WORLD NATURAL CAPITAL PARIS-ALIGNED EQUITY INDEX FUND**

**PORTFOLIO CHANGES – MATERIAL ACQUISITIONS AND DISPOSALS**

*For the six months ended 30 June 2024*

<b>Purchases</b>	<b>Holdings</b>	<b>Cost US\$</b>
Microsoft	166,789	68,943,353
Apple	366,816	65,296,333
NVIDIA	59,171	48,454,769
Amazon.com	218,306	38,571,955
Meta Platforms	51,648	25,052,100
Alphabet Class A	138,487	20,593,831
Alphabet Class C	120,666	18,096,009
Broadcom	12,172	15,832,134
Eli Lilly and Company	19,695	14,796,938
Tesla	77,403	13,830,151
JPMorgan Chase & Co	72,218	13,489,904
Visa	39,394	10,974,250
UnitedHealth	21,156	10,452,663
Berkshire Hathaway	24,317	10,076,702
Novo Nordisk	79,643	9,970,931
Johnson & Johnson	63,742	9,896,657
Mastercard	20,562	9,584,543
Merck & Co	70,896	8,943,836
Central Japan Railway	360,900	8,611,515
Sanofi	87,998	8,442,612
<b>Sales</b>	<b>Holdings</b>	<b>Proceeds US\$</b>
NextEra Energy	54,180	4,334,236
Apple	20,876	4,012,046
Nordea Bank	281,772	3,454,818
CRH	35,098	2,836,441
Japan Metropolitan Fund Invest REIT	3,281	1,931,290
Broadcom	1,433	1,903,066
GLP J-REIT	2,197	1,824,537
Darling Ingredients	44,140	1,783,342
KKR	15,656	1,610,061
Lundin Mining	131,832	1,515,514
KDX Realty Investment REIT	1,302	1,255,229
FMC	19,799	1,206,747
Citizens Financial	31,791	1,121,902
HEICO	5,035	1,116,610
Regions Financial	56,385	1,091,048
TransDigm	811	1,089,358
Carrier Global	16,961	1,071,763
Mapletree Pan Asia Commercial Trust REIT	1,100,200	994,121
City Developments	233,900	971,139
Parker Hannifin	1,747	928,564
Nucor	5,478	924,959
McKesson	1,564	890,837
Odakyu Electric Railway	81,400	852,875

The above represents aggregate acquisitions of a security exceeding 1 per cent of the total value of purchases for the period or aggregate disposals exceeding 1 per cent of the total value of sales for the period. If there were fewer than 20 acquisitions/disposals that exceeded 1 per cent during the period, the largest 20 purchases/sales are disclosed.

Portfolio changes tables are not included for the terminated Sub-Funds as there were no acquisitions or disposals for the six months ended 30 June 2024.

## **NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND**

### **APPENDIX III: SUPPLEMENTARY INFORMATION**

*For the six months ended 30 June 2024*

#### **Connected Persons**

Regulation 43(1) of the Central Bank UCITS Regulations requires that any transaction between the CCF and a management company or depositary to the CCF; and the delegate or sub-delegates of such a management company or depositary (excluding any non-group company sub-custodians appointed by a depositary); and any associated or group companies of such a management company, depositary, delegate or sub-delegate (“Connected Persons”) is conducted at arm’s length and is in the best interests of the unitholders of the CCF.

The Directors of the Manager are satisfied that: there are in place arrangements, evidenced by written procedures, to ensure that the obligations set out above are applied to all transactions with Connected Persons; and all transactions with Connected Persons that were entered into during the period complied with the obligations set out above.

#### **Conflicts of Interest Statement**

The Directors of the Manager, the Manager, the Investment Manager, the Administrator and the Depositary and their respective affiliates, officers, directors and shareholders, employees and agents (collectively the “Parties”) are or may be involved in other financial, investment and professional activities which may on occasion cause a conflict of interest with the management of the CCF and/or their respective roles with respect to the CCF. These activities may include managing or advising other funds (including other collective investment schemes), purchases and sales of securities, banking and investment management services, brokerage services, valuation of unlisted securities (in circumstances in which fees payable to the entity valuing such securities may increase as the value of assets increases) and serving as directors, officers, advisers or agents of other funds or companies, including funds or companies in which the Sub-Funds may invest. In particular, other companies within the Investment Manager group may be involved in advising or managing other investment funds (including other collective investment schemes) or real estate portfolios which have similar or overlapping investment objectives to or with the Sub-Funds. Each of the Parties will use its reasonable endeavours to ensure that the performance of their respective duties will not be impaired by any such involvement they may have and that any conflicts which may arise will be resolved fairly and in the best interests of unitholders.

#### **Information for Qualified Investors in Switzerland**

The CCF, including four of its Sub-Funds\*, is compliant with Swiss law for offering to qualified investors in Switzerland. The Swiss representative is REYL Cie Ltd, Rue du Rhône 4, CH-1204 Geneva. The Swiss paying agent is Banque Cantonale de Genève, 17, quai de l’Ile, CH-1204 Geneva, Switzerland. Investors in Switzerland can obtain the documents of the CCF, such as the prospectus, the memorandum and articles of association, the key information document, and the financial reports free of charge from the Swiss representative. This document may only be issued, circulated or distributed so as not to constitute an offering to the general public (non-qualified investors) in Switzerland. Recipients of the document in Switzerland should not pass it on to anyone without first consulting their legal or other appropriate professional adviser or the Swiss representative.

\*Only Northern Trust World Custom ESG Equity Index Fund, Northern Trust Developed Real Estate Index Fund, Northern Trust World ESG Leaders Equity Fund and Northern Trust World Green Transition Index Fund are compliant with Swiss law for offering to all qualified investors in Switzerland.

Each time performance data is published, it should be noted that the past performance is no indication of current or future performance, and that it does not take account of the commissions and costs incurred on the issue and redemption of units.

#### **Soft Commission Arrangements and Directed Brokerage Services**

There were no soft commission arrangements, directed brokerage services or similar arrangements affecting the Sub-Funds during the six months ended 30 June 2024 or the six months ended 30 June 2023.

## NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND

### Securities Financing Transactions (SFTs)

For the six months ended 30 June 2024

### Northern Trust World Natural Capital Paris-Aligned Equity Index Fund

The following information is presented with regard to Regulation (EU) 2015/2365 on transparency of securities financing transactions (“SFTs”).

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#### Global data

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Securities on loan as at 30 June 2024:

Securities on Loan (US\$)	Total Lendable Assets (US\$)	% of Total Lendable Assets
20,459,286	1,923,673,355	1.06%

Amounts of assets engaged in SFTs as at 30 June 2024:

SFT Type	Amount (US\$)	AUM (US\$)	% of AUM
Securities Lending	20,459,286	1,967,430,131	1.04%

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#### Concentration data

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Ten largest collateral issuers as at 30 June 2024:

Collateral Issuer	Value (US\$)
United States (Government of)	9,689,896
United Kingdom (Government of)	714,085
Advanced Micro Devices	613,019
NextEra Energy	600,737
Intuitive Surgical	600,737
ExxonMobil	600,737
Elevance Health	600,735
Eli Lilly & Co	600,735
Meta Platforms	483,912
Canada (Government of)	439,823

Ten largest counterparties as at 30 June 2024:

Counterparty	SFT Type	Value (US\$)
Wells Fargo Securities LLC	Securities lending	6,781,528
HSBC Bank Plc	Securities lending	5,735,195
Merrill Lynch International	Securities lending	4,069,821
UBS AG, London Branch	Securities lending	2,227,314
Jefferies LLC	Securities lending	1,645,428

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#### Aggregate transaction data

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Aggregate SFT data analysis as at 30 June 2024:

Collateral Type	Value (US\$)	Investment Grade (US\$)	Non-investment Grade (US\$)
Bonds	11,770,188	11,770,188	-
Equities	9,867,430	-	9,867,430
<b>Country of Bond Issuer</b>			<b>Value (US\$)</b>
United States			12,496,777
United Kingdom			7,962,509
			<b>20,459,286</b>

## NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND

### Securities Financing Transactions (SFTs)

For the six months ended 30 June 2024

#### Northern Trust World Natural Capital Paris-Aligned Equity Index Fund (continued)

<b>Aggregate transaction data (continued)</b>	
Maturity tenor of collateral as at 30 June 2024	
	<b>Value (US\$)</b>
1 week - 1 month	3,108
1 - 3 months	24,155
3 months - 1 year	344,188
> 1 year	11,398,737
	<b>11,770,188</b>

Currency of collateral as at 30 June 2024

<b>Currency</b>	<b>Value (US\$)</b>
Australian Dollar	295,377
British Sterling Pound	745,741
Canadian Dollar	439,823
Euro	1,897,058
Hong Kong Dollar	132,669
Japanese Yen	1,342
Swedish Krona	2,712
Swiss Franc	599,930
US Dollar	17,522,966
	<b>21,637,618</b>

Maturity tenor of SFTs as at 30 June 2024:

Open maturity	20,459,286
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**Settlement/clearing mechanism:**

	<b>Value (US\$)</b>
Tri-party	20,459,286
Bi-lateral	-
Central clearing	-

**Data on reuse of collateral**

No collateral received was reused during the period ended 30 June 2024

**Safekeeping of collateral received**

all collateral received were held by three depositaries as at 30 June 2024

<b>Depositary</b>	<b>Value (US\$)</b>
Bank of New York Mellon	948,133
J.P. Morgan Chase	18,908,532
Northern Trust	1,780,953

**Data on return and cost**

Data on the return and cost of SFTs during the period ended 31 March 2024.

**SFT Type:**

<b>Securities Lending</b>	<b>To Sub-Fund:</b>	<b>To Securities</b>		
		<b>% Lending Agent</b>	<b>%</b>	
Return	5,063	70%	2,169	30%
Cost	2,169	100%	-	-