

NORTHERN TRUST UCITS COMMON CONTRACTUAL FUND

31 December 2023

Fund Name	Turnover	AUM change over 1 year (%)
Northern Trust North America Custom ESG Equity Index Fund	6.74%	30.35%
Northern Trust Developed Real Estate Index Fund	9.38%	-58.79%
Northern Trust Europe Value ESG Fund	47.24%	-14.37%
Northern Trust Europe Custom ESG Equity Index Fund	4.01%	6.51%
Northern Trust Developed Real Estate ESG Climate Index Fund	34.51%	393.03%
Northern Trust World Custom ESG EUR Hedged Equity Index Fund	2.83%	26.14%
Northern Trust World Equity Index Fund	4.05%	66.80%
Northern Trust High Dividend ESG World Equity Fund	52.17%	26.44%
Northern Trust World Custom ESG Equity Index Fund	10.93%	1.76%
Northern Trust World ESG Leaders Equity Index Fund	13.46%	41.38%
Northern Trust World Small Cap ESG Low Carbon Index Fund	20.99%	36.48%
Northern Trust World Green Transition Index Fund	5.02%	46.89%
NT Europe SDG Screened Low Carbon Index Fund	33.70%	13.49%
NT World SDG Screened Low Carbon Index Fund	23.19%	27.18%
Northern Trust Quality Low Vol Low Carbon World Fund	54.90%	190.90%

Portfolio Turnover Ratio (PTR) for the period 1 January 2023 - 31 December 2023

PTR is the sum of the daily turnover ratio of the investments and this is a measure of the incurred transaction costs resulting from the investment portfolio policies pursued and the ensuing investment transactions.

In the calculation method that is used the amount of turnover is determined by the sum of all purchases and all sales of investments, excluding derivative and liquidity instruments, per business day less the absolute net value of subscriptions and redemptions for the same day, divided by the daily end of day net asset value NAVC. The annual portfolio turnover ratio is determined by calculating the cumulative daily turnover for the period in review.

The calculation excludes derivatives, foreign exchange, and absolute net value of subscriptions and redemptions (client transactions), therefore where cash flows do not require the purchases or sales of securities this can result in negative turnover on any given day.