NORTHERN TRUST ASSET MANAGEMENT

Marketing Communication

NT EUROPE SCREENED EQUITY INDEX FGR FUND

PASSIVE EQUITY

SHARE CLASS G EUR AS OF SEPTEMBER 2026

Investment Objective

The investment objective of the Fund is to closely match the risk and return characteristics of the MSCI Europe NTC Screened Series C Index (the "Index") with net dividends reinvested. The Fund invests in equities (that is, shares and other similar kinds of assets) issued by or relating to companies included in the Index. This Fund may be appropriate for investors who can benefit from the tax status of the FGR fund range.
Target Market: This Fund is appropriate for investors who plan to invest over the medium to long term; and are looking for a passively managed investment in the relevant market(s) with Environmental, Social and Governance (ESG) principles implemented according to a defined set of exclusions.



For regulatory reasons we are unable to provide performance information where the track record is less than 12 months; if you are an existing investor in, or distributor of, this fund please contact your normal representative.

Northern Trust Asset Management

As a leading global asset management firm, our investment expertise, strength and innovation have earned the trust and confidence of the world's most sophisticated institutional and individual investors.
Our forward-looking, historically aware investment approach powers a broad range of capabilities and solutions. And our comprehensive asset class offering includes passive, factor-based, fundamental active and multi-manager solutions that are available in a variety of investment vehicles.

With $1.4 trillion in total assets under management,* and a long-standing history of solving complex investment challenges, we believe our strengthand stability drive opportunities for our clients.

Learn more at northerntrust.com/strength.

*** Assets under management as of December 31, 2025. For the Northern Trust Asset Management entities included in the AUM total, please see disclosure at end of this document.**

RISK WARNINGS

Liquidity Risk – Some recognised exchanges are less liquid or more volatile which may affect the price received and time taken when selling investments.
Counterparty Risk – In case of bankruptcy of the broker, there is no guarantee collateral held by the broker will be returned to the Fund. In the event of bankruptcy of the counterparty, the premium and any unrealised gains may be lost.
Investment Risk – The Fund may not achieve its investment objective. An investment in the Fund involves investment risks including possible loss of the amount invested.
Derivative Risk – Derivatives may result in gains or losses that are greater than the original amount invested.
Currency Risk – Where a class of units are in a currency other than the base currency of the Fund, the non-base unit classes of the Fund may be affected unfavourably by fluctuations in currency rates.
Valuation Risk – A position in the Fund may be valued incorrectly, as some prices may be uncertain at a point in time.

NT EUROPE SCREENED EQUITY INDEX FGR FUND

TOP HOLDINGS %

	Fund
ASML HOLDING NV	5.5
HSBC HOLDINGS PLC	2.7
ROCHE HOLDING AG	2.4
SHELL PLC	2.1
NOVARTIS AG	2.1
ASTRAZENECA PLC	1.9
NESTLE SA	1.8
SIEMENS AG	1.8
SAP SE	1.7
BANCO SANTANDER SA	1.6

SECTOR ALLOCATION %

	Fund	Benchmark
Financials	27.2	27.2
Industrials	15.0	15.0
Health Care	13.5	13.5
Information Technology	10.4	10.4
Consumer Staples	7.7	7.7
Consumer Discretionary	6.3	6.3
Materials	5.8	5.8
Energy	5.7	5.7
Utilities	4.8	4.8
Other	3.7	3.7

TOP REGIONS/COUNTRIES %

	Fund	Benchmark
United Kingdom	20.1	20.1
Switzerland	15.3	15.3
Germany	13.7	13.7
France	12.7	12.7
Netherlands	11.3	11.3
Other	26.9	27.0

CURRENCY ALLOCATION %

	Fund	Benchmark
Euro	54.1	54.2
Pound Sterling	20.5	20.4
Swiss Franc	15.0	15.0
Swedish Krona	5.0	5.0
Danish Krone	2.6	2.6

FUND OVERVIEW

Domicile	Netherlands
Legal Structure	Fonds voor gemene rekening (FGR)
Regulatory Structure	UCITS
Proxy Voting*	Yes
Use of Income	Distributing
Distributions	May;November
Total Fund Assets	2,977.58m EUR
Benchmark	MSCI Europe NTC Screened Series C Index
Fund Launch Date	11/03/2015
Share Class Launch Date	23/06/2026
Fund Base Currency	EUR
Share Class Currency	EUR
Bloomberg Code	NESEIFG ID
ISIN	NL00150743D4
Minimum Initial Investment	0.00
Minimum Subsequent Investment	0.00
Dealing Frequency	Daily
Dealing Deadline	2:00 PM Dutch Time on the Dealing Day
Settlement	T+ 2
Portfolio Manager	Team Managed
OCF Share Class**	0.08%
Has Securities Lending	No
SFDR	8
Swing Pricing	Yes
Country Registration	Austria, Germany, Luxembourg, Netherlands

***Details on proxy voting can be found here:**
www.northerntrust.com/netherlands/what-we-do/investment-management/stewardship/proxy-voting-policies

**** Where a share class has less than a full calendar year history the Ongoing Charge Figures (OCF) are estimated and may vary from time to time.**

FUND CHARACTERISTICS

	Fund	Benchmark
Trailing 12-Month Price-to-Earnings Ratio	17.0	17.0
Weighted Average Market Cap (€M)	131,153.3	131,208.7
Price-to-Book Ratio	2.5	2.5
Dividend Yield*** (%)	2.9	2.9
Return on Equity (%)	18.3	18.3
Number of Holdings	371	369

***** The Dividend yield is calculated at the fund level by Factset as a weighted average of the gross dividend yield of the stocks within the portfolio and index.**

CARBON DATA METRICS

Carbon footprint of the index constituents versus parent

	NT Index Fund	Standard Benchmark
Financed Emissions Scope 1+2 Tons of CO2	134,992.47	135,919.18
Weighted Average Carbon Intensity (WACI) Scope 1+2 Tons of CO2e/$M Sales	73.38	77.67
Financed Emissions Scope 3 Tons of CO2	1,397,153.45	1,486,122.88
Weighted Average Carbon Intensity (WACI) Scope 3 Tons of CO2e/$M Sales	812.17	943.62

The financed emissions metric apportions the total greenhouse gas (GHG) emissions of a portfolio based on the ownership of an issuer by its enterprise value including cash (EVIC). Carbon intensity represents the company's most recently reported or estimated Direct (fuel combustion, company vehicles) and Indirect (purchased electricity heat and steam) greenhouse gas emissions, divided by sales.

PROXY VOTING & ENGAGEMENT

Proxy voting and engagement activities in respect of securities held by the Fund are conducted pursuant to the terms of the Northern Trust's Proxy Voting Policies & Procedures and Northern Trust's Engagement Policy Statement.

For more information on our engagement, please read our quarterly engagement reporting available here: Engagement Report Link.

ESG EXCLUSIONS ON BASE INDEX

Number of securities excluded in the fund index when compared to the standard benchmark.

ESG Screen	N° of Securities	% of Market Capitalization
Business Related Exclusions*	4	1.19%
Combined Governance	-	-
Combined Weapons	10	4.03%
Fossil Fuels**	1	0.26%
High Carbon Intensity	-	-
Not Rated	2	0.08%
Nuclear Power	-	-
UNGC & Other Severe Controversies	-	-
Combined Basket***	17	5.56%

* Business Related Exclusions includes tobacco and not for profit prisons.
** Fossil Fuels includes Thermal Coal, Shale, Oil Sands and Arctic Oil & Gas.
*** Stocks may appear in multiple ESG Screens but are only considered once in the Combined Basket.

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Glossary

Business Related Exclusions : Business related exclusions cover tobacco manufacturing, retail and trade and for-profit prisons.
ISIN: International Securities Identification Number. It is a 12-digit alphanumeric code that uniquely identifies a specific security.
Ongoing Charge: is a figure representing all annual charges and other payments taken from the fund.
Price-to-Book Ratio: is used to compare a firm's market capitalization to its book value. It's calculated by dividing the company's stock price per share by its book value per share. Book value is calculated as follows: (total asset - total liabilities) / number of shares outstanding.
Quant Active: securities are chosen based on numerical data compiled through quantitative analysis. It is aiming for high alpha from exposure to multiple factors: proven stock ranking model focused on selecting stocks that exhibit good value, quality, momentum and analyst revisions characteristics etc.
Standard Risk Indicator: is a value based on the volatility of the fund, which gives an indication of the overall risk and reward profile of the fund.
Swing Pricing: protects existing shareholders against fund dilution by passing transaction costs to purchasing or redeeming shareholders. It allows funds to adjust the net asset value up or down once purchase or redemption limits are exceeded.
Trailing 12-month price-to-earnings ratio: is a relative valuation multiple based on the last 12 months of actual earnings, calculated by dividing the current stock price by the trailing EPS for the previous year.
Weighted Average Market Cap: refers to a type of stock market index construction that is based on the market capitalization of the index's constituent stocks.

For More Information

Please visit www.fgrinvesting.com or alternatively please consult with your distributor.

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DISCLOSURE

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This is a marketing communication. Please refer to the prospectus and to the KID/KIID before making any final investment decisions. The prospectus is available in English and the Key Information Document is available in English and translated versions, where applicable, at www.fgrinvesting.com.

For Asia-Pacific markets, this material is directed to expert, institutional, professional and wholesale investors only and should not be relied upon by retail clients or investors. For legal and regulatory information about our offices and legal entities visit northerntrust.com/disclosures.

The Fund is managed by Northern Trust Fund Managers (Ireland) Limited. This Fund, a sub-fund of Northern Trust UCITSFGR Fund (NTFGR), is a regulated collective investment scheme in the Netherlands under AFM UCITS (ICBE) regulations. The Fund makes use of the Temporary Permissions Regime in the United Kingdom allowing EEA-domiciled funds to be distributed in the UK for a limited period until full authorisation is obtained.

Past performance does not guarantee future results. Information contained herein has been obtained from sources believed to be reliable, but its accuracy and completeness are not guaranteed. Information is only current as of the date stated and is subject to change without notice. Fund performance data provided herein should not be relied upon as a basis for investment decisions; performance data may be revised. This information does not constitute a recommendation for any investment strategy or product described herein. This information is not intended as investment advice and does not take into account an investor's individual circumstances. The information contained in this document is neither an offer for sale nor a solicitation of an offer to buy securities or related financial instruments.

Our UCITS Funds have been categorized in accordance with the SFDR categorization. For more information please visit:

www.northerntrust.com/europe/what-we-do/investment-management/sustainable-finance-regulation .

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