

## NORTHERN TRUST UCITS FGR FUNDS

31 December 2023

Fund Name	Turnover	AUM change over 1 year (%)
Northern Trust Developed Real Estate Index UCITS FGR Fund	9.55%	-40.37%
Northern Trust Europe Custom ESG Index FGR Fund	4.81%	16.09%
Northern Trust North America Custom ESG Index FGR Fund	5.97%	11.19%
Northern Trust Emerging Markets Custom ESG Equity Index UCITS FGR Fund	13.88%	6.91%
Northern Trust Developed Real Estate ESG Index Fund	27.88%	15.46%
Northern Trust Pacific Custom ESG Index FGR Fund	8.23%	-39.70%
NT Emerging Markets ESG Leaders SDG Index FGR Fund	30.02%	7.28%
NT Emerging Markets SDG Screened Low Carbon Index FGR Fund	24.73%	13.49%

### *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.*